



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/03/2023 TO: 01/03/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | 2025 On 04-May-23 | | | Bond Future | 169.26 | 169.2587 | 169.2593 | 169.2587 | 5,381.00 |
| 01/03/2023 | 2025 On 03-August-23 | | | Bond Future | 170.90 | 170.9021 | 170.9027 | 170.9021 | 214.00 |
| 01/03/2023 | 2025 On 02-November-23 | | | Bond Future | 174.40 | 174.3964 | 174.3969 | 174.3964 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2025 On 01-February-24 | | | Bond Future | 176.32 | 176.3224 | 176.3222 | 176.3224 | 0.00 |
| 01/03/2023 | 2025 On 02-May-24 | | | Bond Future | 179.85 | 179.8468 | 179.8483 | 179.8468 | 0.00 |
| 01/03/2023 | 2029 On 04-May-23 | | | Bond Future | 121.34 | 120.5802 | 121.3383 | 120.5802 | 2,115.00 |
| 01/03/2023 | 2029 On 03-August-23 | | | Bond Future | 123.76 | 122.9844 | 123.7576 | 122.9844 | 728.00 |
| 01/03/2023 | 2029 On 02-November-23 | | | Bond Future | 124.97 | 124.1796 | 124.9683 | 124.1796 | 0.00 |
| 01/03/2023 | 2029 On 01-February-24 | | | Bond Future | 127.62 | 126.8160 | 127.6211 | 126.8160 | 0.00 |
| 01/03/2023 | 2029 On 02-May-24 | | | Bond Future | 128.82 | 128.0006 | 128.8230 | 128.0006 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | | | Bond Future | 10.16 | 91.7092 | 91.7958 | 91.7092 | 85,795.00 |
| 01/03/2023 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 290 | 0 | 0 | 0 | 150.00 |
| 01/03/2023 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 7971 | 8 | 8 | 8 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 9751 | 10 | 10 | 10 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 10019 | 10 | 10 | 10 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 2693 | 3 | 3 | 3 | 350.00 |
| 01/03/2023 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 6324 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 2332 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 39 | 0 | 0 | 0 | 388.00 |
| 01/03/2023 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 382 | 0 | 0 | 0 | 479.00 |
| 01/03/2023 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 5232 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2268 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2300 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 520 | 1 | 1 | 1 | 388.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 897 | 1 | 1 | 1 | 1,080.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 1960 | 2 | 2 | 2 | 479.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 804 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 1614 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 2239 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 662 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 674 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 143 | 0 | 0 | 0 | 150.00 |
| 01/03/2023 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 2606 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 5276 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 2931 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 650 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 81 | 0 | 0 | 0 | 388.00 |
| 01/03/2023 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 533 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 9 | 0 | 0 | 0 | 350.00 |
| 01/03/2023 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 11 | 0 | 0 | 0 | 479.00 |
| 01/03/2023 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 35 | 0 | 0 | 0 | 1,080.00 |
| 01/03/2023 | 2030 On 03-August-23 | | | Bond Future | 10.28 | 89.5085 | 89.5969 | 89.5085 | 11,931.00 |
| 01/03/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 5183 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 9492 | 9 | 9 | 9 | 0.00 |
| 01/03/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 10558 | 10 | 11 | 10 | 0.00 |
| 01/03/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 5149 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 5116 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 2327 | 2 | 2 | 2 | 1,012.00 |
| 01/03/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 2983 | 3 | 3 | 3 | 350.00 |
| 01/03/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 1377 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 650 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 635 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 82 | 0 | 0 | 0 | 350.00 |
| 01/03/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 136 | 0 | 0 | 0 | 1,012.00 |
| 01/03/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 1789 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 642 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2030 On 02-November-23 | | | Bond Future | 10.38 | 91.3180 | 91.4081 | 91.3180 | 0.00 |
| 01/03/2023 | 2030 On 02-November-23 | 11.57 | Call | Bond Future | 5795 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 3595 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 3541 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 3568 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2030 On 02-November-23 | 9.57 | Call | Bond Future | 1065 | 1 | 1 | 1 | 800.00 |
| 01/03/2023 | 2030 On 02-November-23 | 10.07 | Call | Bond Future | 1856 | 2 | 2 | 2 | 800.00 |
| 01/03/2023 | 2030 On 02-November-23 | 10.07 | Put | Bond Future | 3165 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2030 On 02-November-23 | 9.57 | Put | Bond Future | 4543 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1780 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 1795 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1766 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 02-November-23 | 11.57 | Put | Bond Future | 964 | 1 | 1 | 1 | 800.00 |
| 01/03/2023 | 2030 On 01-February-24 | | | Bond Future | 10.48 | 89.2316 | 89.3232 | 89.2316 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 5015 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 7211 | 7 | 7 | 7 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 1946 | 2 | 2 | 2 | 400.00 |
| 01/03/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 4874 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 4987 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 1186 | 1 | 1 | 1 | 400.00 |
| 01/03/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 5044 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 1707 | 2 | 2 | 2 | 1,360.00 |
| 01/03/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1503 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 909 | 1 | 1 | 1 | 400.00 |
| 01/03/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 4963 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 3960 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1523 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 1566 | 2 | 2 | 2 | 1,360.00 |
| 01/03/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 3614 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1513 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 02-May-24 | | | Bond Future | 10.62 | 90.9916 | 91.0858 | 90.9916 | 0.00 |
| 01/03/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 1587 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 1558 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 1572 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 4758 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 4785 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 4731 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | | | Bond Future | 10.74 | 86.6881 | 86.8403 | 86.6881 | 186,958.00 |
| 01/03/2023 | 2032 On 04-May-23 | 9.85 | Call | Bond Future | 120 | 0 | 0 | 0 | 6,500.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.03 | Call | Bond Future | 241 | 0 | 0 | 0 | 730.00 |
| 01/03/2023 | 2032 On 04-May-23 | 11.00 | Call | Bond Future | 2336 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 1913 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 1944 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2032 On 04-May-23 | 10.30 | Call | Bond Future | 562 | 1 | 1 | 1 | 500.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1212 | 1 | 1 | 1 | 400.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.53 | Call | Bond Future | 999 | 1 | 1 | 1 | 730.00 |
| 01/03/2023 | 2032 On 04-May-23 | 9.80 | Call | Bond Future | 96 | 0 | 0 | 0 | 500.00 |
| 01/03/2023 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 3698 | 4 | 4 | 4 | 400.00 |
| 01/03/2023 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 12421 | 12 | 12 | 12 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 1976 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 11.06 | Call | Bond Future | 2542 | 2 | 3 | 2 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.69 | Call | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 11.06 | Put | Bond Future | 909 | 1 | 1 | 1 | 730.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 1195 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 7 | 0 | 0 | 0 | 400.00 |
| 01/03/2023 | 2032 On 04-May-23 | 9.85 | Put | Bond Future | 4805 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.53 | Put | Bond Future | 2061 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 1807 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.30 | Put | Bond Future | 2828 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 1214 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 1233 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 11.00 | Put | Bond Future | 1002 | 1 | 1 | 1 | 13,000.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.69 | Put | Bond Future | 1628 | 2 | 2 | 2 | 500.00 |
| 01/03/2023 | 2032 On 04-May-23 | 10.03 | Put | Bond Future | 3948 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 540 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2032 On 04-May-23 | 9.80 | Put | Bond Future | 5056 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2032 On 03-August-23 | | | Bond Future | 10.85 | 88.3955 | 88.5508 | 88.3955 | 2,600.00 |
| 01/03/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 5404 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 5440 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 5476 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 5950 | 6 | 6 | 6 | 5,000.00 |
| 01/03/2023 | 2032 On 03-August-23 | 9.60 | Call | Bond Future | 447 | 0 | 0 | 0 | 1,500.00 |
| 01/03/2023 | 2032 On 03-August-23 | 10.30 | Call | Bond Future | 1305 | 1 | 1 | 1 | 1,500.00 |
| 01/03/2023 | 2032 On 03-August-23 | 10.30 | Put | Bond Future | 4113 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2032 On 03-August-23 | 9.60 | Put | Bond Future | 6996 | 7 | 7 | 7 | 0.00 |
| 01/03/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 924 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 1052 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 1073 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2032 On 02-November-23 | | | Bond Future | 10.97 | 86.0226 | 86.1809 | 86.0226 | 0.00 |
| 01/03/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 3786 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 3757 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 3815 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 2491 | 3 | 2 | 3 | 0.00 |
| 01/03/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 2510 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 2529 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2032 On 01-February-24 | | | Bond Future | 11.07 | 87.8309 | 87.9921 | 87.8309 | 0.00 |
| 01/03/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 5780 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 8307 | 8 | 8 | 8 | 0.00 |
| 01/03/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 2790 | 3 | 3 | 3 | 1,200.00 |
| 01/03/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 5718 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 1419 | 1 | 1 | 1 | 1,200.00 |
| 01/03/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 5749 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2196 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 6665 | 7 | 7 | 7 | 0.00 |
| 01/03/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2210 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 4288 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 1345 | 1 | 1 | 1 | 1,200.00 |
| 01/03/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2183 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 02-May-24 | | | Bond Future | 11.21 | 85.4061 | 85.5714 | 85.4061 | 0.00 |
| 01/03/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 2347 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 2329 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 2366 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 5440 | 6 | 5 | 6 | 0.00 |
| 01/03/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 5500 | 6 | 5 | 6 | 0.00 |
| 01/03/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 5470 | 6 | 5 | 6 | 0.00 |
| 01/03/2023 | 2033 On 04-May-23 | | | Bond Future | 115.76 | 115.4446 | 115.7614 | 115.4446 | 1,540.00 |
| 01/03/2023 | 2033 On 03-August-23 | | | Bond Future | 118.07 | 117.7464 | 118.0696 | 117.7464 | 6,141.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2033 On 02-November-23 | | | Bond Future | 119.07 | 118.7452 | 119.0748 | 118.7452 | 0.00 |
| 01/03/2023 | 2033 On 01-February-24 | | | Bond Future | 121.60 | 121.2662 | 121.6024 | 121.2662 | 0.00 |
| 01/03/2023 | 2033 On 02-May-24 | | | Bond Future | 122.59 | 122.2457 | 122.5897 | 122.2457 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | | | Bond Future | 11.45 | 81.8309 | 82.1224 | 81.8309 | 63,174.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 871 | 1 | 1 | 1 | 400.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 1546 | 1 | 2 | 1 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 3065 | 3 | 3 | 3 | 400.00 |
| 01/03/2023 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 11828 | 12 | 12 | 12 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 727 | 1 | 1 | 1 | 703.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 1492 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 3694 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 1519 | 1 | 2 | 1 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 2309 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 32 | 0 | 0 | 0 | 400.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 2341 | 3 | 2 | 3 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 3681 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 3337 | 4 | 3 | 4 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 2278 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 894 | 1 | 1 | 1 | 703.00 |
| 01/03/2023 | 2037 On 03-August-23 | | | Bond Future | 11.57 | 79.1853 | 79.4825 | 79.1853 | 74,072.00 |
| 01/03/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 5031 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2037 On 03-August-23 | 10.30 | Call | Bond Future | 615 | 1 | 1 | 1 | 1,800.00 |
| 01/03/2023 | 2037 On 03-August-23 | 11.00 | Call | Bond Future | 1637 | 2 | 2 | 2 | 1,800.00 |
| 01/03/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 4994 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 4958 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 1902 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 1885 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2037 On 03-August-23 | 11.00 | Put | Bond Future | 4974 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2037 On 03-August-23 | 10.30 | Put | Bond Future | 8351 | 9 | 8 | 9 | 0.00 |
| 01/03/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 1868 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2037 On 02-November-23 | | | Bond Future | 11.68 | 80.7861 | 81.0893 | 80.7861 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 3433 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 3462 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 3490 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 4171 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 4143 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4115 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2037 On 01-February-24 | | | Bond Future | 11.79 | 78.2281 | 78.5374 | 78.2281 | 0.00 |
| 01/03/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 6100 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 6133 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 6166 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3272 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3291 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3310 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2037 On 02-May-24 | | | Bond Future | 11.92 | 79.7700 | 80.0861 | 79.7700 | 0.00 |
| 01/03/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 3385 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 3432 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 3408 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 6092 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 6125 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 6059 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2038 On 04-May-23 | | | Bond Future | 128.70 | 128.5333 | 128.7017 | 128.5333 | 4,625.00 |
| 01/03/2023 | 2038 On 03-August-23 | | | Bond Future | 129.32 | 129.1483 | 129.3201 | 129.1483 | 0.00 |
| 01/03/2023 | 2038 On 02-November-23 | | | Bond Future | 131.96 | 131.7890 | 131.9640 | 131.7890 | 0.00 |
| 01/03/2023 | 2038 On 01-February-24 | | | Bond Future | 132.77 | 132.5884 | 132.7667 | 132.5884 | 0.00 |
| 01/03/2023 | 2038 On 02-May-24 | | | Bond Future | 135.42 | 135.2376 | 135.4208 | 135.2376 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | | | Bond Future | 11.54 | 83.4333 | 83.7785 | 83.4333 | 51,460.00 |
| 01/03/2023 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 59 | 0 | 0 | 0 | 388.00 |
| 01/03/2023 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 362 | 0 | 0 | 0 | 486.00 |
| 01/03/2023 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 602 | 1 | 1 | 1 | 388.00 |
| 01/03/2023 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 10804 | 10 | 11 | 10 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 1906 | 2 | 2 | 2 | 486.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 4079 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 784 | 1 | 1 | 1 | 684.00 |
| 01/03/2023 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 1693 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 1722 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 7519 | 7 | 8 | 7 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 1752 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 2430 | 3 | 2 | 3 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 968 | 1 | 1 | 1 | 684.00 |
| 01/03/2023 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 288 | 0 | 0 | 0 | 388.00 |
| 01/03/2023 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 89 | 0 | 0 | 0 | 486.00 |
| 01/03/2023 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 5673 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 2464 | 3 | 2 | 3 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 2498 | 3 | 2 | 3 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 4062 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 2268 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 4617 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 9373 | 10 | 9 | 10 | 0.00 |
| 01/03/2023 | 2040 On 03-August-23 | | | Bond Future | 11.66 | 80.5688 | 80.9208 | 80.5688 | 99,201.00 |
| 01/03/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 5424 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 5385 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 5464 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 2057 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 2094 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 2076 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2040 On 02-November-23 | | | Bond Future | 11.77 | 82.1976 | 82.5567 | 82.1976 | 0.00 |
| 01/03/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 3649 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 3589 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 3619 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 4663 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 4726 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 4695 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2040 On 01-February-24 | | | Bond Future | 11.87 | 79.4190 | 79.7852 | 79.4190 | 6.00 |
| 01/03/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 6396 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 6361 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 6326 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 3667 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 3646 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 3624 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2040 On 02-May-24 | | | Bond Future | 12.00 | 80.9841 | 81.3583 | 80.9841 | 0.00 |
| 01/03/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 4010 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 3983 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 6285 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 6352 | 7 | 6 | 7 | 0.00 |
| 01/03/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 6318 | 7 | 6 | 7 | 0.00 |
| 01/03/2023 | 2044 On 04-May-23 | | | Bond Future | 11.60 | 79.8622 | 80.1134 | 79.8622 | 55,641.00 |
| 01/03/2023 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 1566 | 1 | 2 | 1 | 0.00 |
| 01/03/2023 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 2616 | 2 | 3 | 2 | 0.00 |
| 01/03/2023 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 3605 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 4703 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 1510 | 1 | 2 | 1 | 0.00 |
| 01/03/2023 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 1538 | 1 | 2 | 1 | 0.00 |
| 01/03/2023 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 2722 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 1703 | 2 | 2 | 2 | 4,423.00 |
| 01/03/2023 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 2759 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 784 | 1 | 1 | 1 | 1,798.00 |
| 01/03/2023 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 1164 | 1 | 1 | 1 | 4,423.00 |
| 01/03/2023 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 2685 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2044 On 03-August-23 | | | Bond Future | 11.72 | 77.0526 | 77.3087 | 77.0526 | 21,473.00 |
| 01/03/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 5120 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2044 On 03-August-23 | 11.75 | Call | Bond Future | 3606 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 5082 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2044 On 03-August-23 | 12.00 | Call | Bond Future | 4484 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 5044 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 2436 | 3 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2044 On 03-August-23 | 12.00 | Put | Bond Future | 2767 | 3 | 3 | 3 | 4,754.00 |
| 01/03/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 2416 | 3 | 2 | 3 | 0.00 |
| 01/03/2023 | 2044 On 03-August-23 | 11.75 | Put | Bond Future | 3414 | 4 | 3 | 4 | 3,076.00 |
| 01/03/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 2395 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | 2044 On 02-November-23 | | | Bond Future | 11.82 | 78.6104 | 78.8715 | 78.6104 | 0.00 |
| 01/03/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 3495 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 3465 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 3524 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 5107 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 5175 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 5141 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | 2044 On 01-February-24 | | | Bond Future | 11.92 | 75.8815 | 76.1479 | 75.8815 | 0.00 |
| 01/03/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 6150 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 6115 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 6184 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4029 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4076 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4052 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2044 On 02-May-24 | | | Bond Future | 12.05 | 77.3768 | 77.6491 | 77.3768 | 0.00 |
| 01/03/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 4158 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 4130 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 4185 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 6484 | 7 | 6 | 7 | 0.00 |
| 01/03/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 6553 | 7 | 7 | 7 | 0.00 |
| 01/03/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 6519 | 7 | 7 | 7 | 0.00 |
| 01/03/2023 | 2046 On 04-May-23 | | | Bond Future | 112.71 | 112.7919 | 112.7142 | 112.7919 | 17,308.00 |
| 01/03/2023 | 2046 On 03-August-23 | | | Bond Future | 114.96 | 115.0408 | 114.9616 | 115.0408 | 0.00 |
| 01/03/2023 | 2046 On 02-November-23 | | | Bond Future | 115.24 | 115.3198 | 115.2385 | 115.3198 | 0.00 |
| 01/03/2023 | 2046 On 01-February-24 | | | Bond Future | 117.68 | 117.7683 | 117.6849 | 117.7683 | 0.00 |
| 01/03/2023 | 2046 On 02-May-24 | | | Bond Future | 117.92 | 117.9995 | 117.9155 | 117.9995 | 0.00 |
| 01/03/2023 | 2050 On 04-May-23 | | | Bond Future | 114.54 | 115.1306 | 114.5374 | 115.1306 | 13,316.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | 2050 On 03-August-23 | | | Bond Future | 114.65 | 115.2561 | 114.6513 | 115.2561 | 0.00 |
| 01/03/2023 | 2050 On 02-November-23 | | | Bond Future | 117.00 | 117.6127 | 116.9954 | 117.6127 | 0.00 |
| 01/03/2023 | 2050 On 01-February-24 | | | Bond Future | 117.25 | 117.8838 | 117.2529 | 117.8838 | 0.00 |
| 01/03/2023 | 2050 On 02-May-24 | | | Bond Future | 119.60 | 120.2390 | 119.5964 | 120.2390 | 0.00 |
| 01/03/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | AL37 On 04-May-23 | | | Index Future | 876.87 | 876.4000 | 876.8650 | 876.4000 | 0.00 |
| 01/03/2023 | AL37 On 03-August-23 | | | Index Future | 894.14 | 893.6620 | 894.1370 | 893.6620 | 0.00 |
| 01/03/2023 | AL37 On 02-November-23 | | | Index Future | 912.21 | 911.7250 | 912.2090 | 911.7250 | 0.00 |
| 01/03/2023 | AL37 On 01-February-24 | | | Index Future | 931.37 | 930.8740 | 931.3670 | 930.8740 | 0.00 |
| 01/03/2023 | AL37 On 02-May-24 | | | Index Future | 949.81 | 949.3010 | 949.8060 | 949.3010 | 0.00 |
| 01/03/2023 | AL7T On 04-May-23 | | | Index Future | 1009.25 | 1007.2280 | 1009.2520 | 1007.2280 | 0.00 |
| 01/03/2023 | AL7T On 03-August-23 | | | Index Future | 1029.13 | 1027.0670 | 1029.1310 | 1027.0670 | 0.00 |
| 01/03/2023 | AL7T On 02-November-23 | | | Index Future | 1049.93 | 1047.8270 | 1049.9320 | 1047.8270 | 0.00 |
| 01/03/2023 | AL7T On 01-February-24 | | | Index Future | 1071.98 | 1069.8340 | 1071.9820 | 1069.8340 | 0.00 |
| 01/03/2023 | AL7T On 02-May-24 | | | Index Future | 1093.21 | 1091.0120 | 1093.2060 | 1091.0120 | 0.00 |
| 01/03/2023 | ALBI On 04-May-23 | | | Index Future | 889.14 | 887.3860 | 889.1440 | 887.3860 | 100.00 |
| 01/03/2023 | ALBI On 03-August-23 | | | Index Future | 906.66 | 904.8640 | 906.6570 | 904.8640 | 0.00 |
| 01/03/2023 | ALBI On 02-November-23 | | | Index Future | 924.98 | 923.1540 | 924.9820 | 923.1540 | 0.00 |
| 01/03/2023 | ALBI On 01-February-24 | | | Index Future | 944.41 | 942.5430 | 944.4090 | 942.5430 | 0.00 |
| 01/03/2023 | ALBI On 02-May-24 | | | Index Future | 963.11 | 961.2010 | 963.1060 | 961.2010 | 0.00 |
| 01/03/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C025 On 31-January-25 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/03/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | C446 On 31-March-46 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/03/2023 | ES33 On 04-May-23 | | | Bond Future | 12.12 | 74.0327 | 74.2554 | 74.0327 | 0.00 |
| 01/03/2023 | ES33 On 03-August-23 | | | Bond Future | 12.27 | 75.5088 | 75.7360 | 75.5088 | 350.00 |
| 01/03/2023 | ES33 On 02-November-23 | | | Bond Future | 12.43 | 73.2581 | 73.4898 | 73.2581 | 0.00 |
| 01/03/2023 | ES33 On 01-February-24 | | | Bond Future | 12.59 | 74.8141 | 75.0505 | 74.8141 | 0.00 |
| 01/03/2023 | ES33 On 02-May-24 | | | Bond Future | 12.77 | 72.5123 | 72.7542 | 72.5123 | 0.00 |
| 01/03/2023 | ES42 On 04-May-23 | | | Bond Future | 12.46 | 71.5472 | 71.7714 | 71.5472 | 0.00 |
| 01/03/2023 | ES42 On 03-August-23 | | | Bond Future | 12.59 | 72.9736 | 73.2025 | 72.9736 | 4,000.00 |
| 01/03/2023 | ES42 On 02-November-23 | | | Bond Future | 12.74 | 70.2033 | 70.4368 | 70.2033 | 0.00 |
| 01/03/2023 | ES42 On 01-February-24 | | | Bond Future | 12.87 | 71.6951 | 71.9332 | 71.6951 | 0.00 |
| 01/03/2023 | ES42 On 02-May-24 | | | Bond Future | 13.03 | 68.8636 | 69.1071 | 68.8636 | 0.00 |
| 01/03/2023 | GOVI On 04-May-23 | | | GOVI | 876.49 | 874.7580 | 876.4900 | 874.7580 | 840.00 |
| 01/03/2023 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 236100 | 22 | 24 | 22 | 0.00 |
| 01/03/2023 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 236200 | 22 | 24 | 22 | 0.00 |
| 01/03/2023 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 236300 | 22 | 24 | 22 | 0.00 |
| 01/03/2023 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 03-August-23 | | | GOVI | 893.75 | 891.9870 | 893.7540 | 891.9870 | 0.00 |
| 01/03/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 565240 | 55 | 57 | 55 | 0.00 |
| 01/03/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 565340 | 55 | 57 | 55 | 0.00 |
| 01/03/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 565440 | 55 | 57 | 55 | 0.00 |
| 01/03/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 02-November-23 | | | GOVI | 911.82 | 910.0170 | 911.8190 | 910.0170 | 0.00 |
| 01/03/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 260190 | 24 | 26 | 24 | 0.00 |
| 01/03/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 260090 | 24 | 26 | 24 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 259990 | 24 | 26 | 24 | 0.00 |
| 01/03/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 01-February-24 | | | GOVI | 930.97 | 929.1300 | 930.9690 | 929.1300 | 0.00 |
| 01/03/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 509890 | 49 | 51 | 49 | 0.00 |
| 01/03/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 509790 | 49 | 51 | 49 | 0.00 |
| 01/03/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 509690 | 49 | 51 | 49 | 0.00 |
| 01/03/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 02-May-24 | | | GOVI | 949.40 | 947.5220 | 949.4000 | 947.5220 | 0.00 |
| 01/03/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 15700 | 3 | 2 | 3 | 0.00 |
| 01/03/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 15800 | 3 | 2 | 3 | 0.00 |
| 01/03/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 15900 | 3 | 2 | 3 | 0.00 |
| 01/03/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/03/2023 | IGOV On 04-May-23 | | | Index Future | 325.73 | 325.7290 | 325.7320 | 325.7290 | 655.00 |
| 01/03/2023 | IGOV On 03-August-23 | | | Index Future | 332.23 | 332.2240 | 332.2270 | 332.2240 | 0.00 |
| 01/03/2023 | IGOV On 02-November-23 | | | Index Future | 339.02 | 339.0160 | 339.0190 | 339.0160 | 0.00 |
| 01/03/2023 | IGOV On 01-February-24 | | | Index Future | 346.22 | 346.2120 | 346.2150 | 346.2120 | 0.00 |
| 01/03/2023 | IGOV On 02-May-24 | | | Index Future | 353.14 | 353.1400 | 353.1430 | 353.1400 | 0.00 |
| 01/03/2023 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 01/03/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 01/03/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 01/03/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 01/03/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 01/03/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 01/03/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 01/03/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 01/03/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 01/03/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 01/03/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 01/03/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 01/03/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 01/03/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 01/03/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 01/03/2023 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.54 | 92.4650 | 92.4600 | 92.4650 | 0.00 |
| 01/03/2023 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.75 | 92.2650 | 92.2500 | 92.2650 | 0.00 |
| 01/03/2023 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.81 | 92.2100 | 92.1900 | 92.2100 | 0.00 |
| 01/03/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.92 | 92.0950 | 92.0850 | 92.0950 | 0.00 |
| 01/03/2023 | JBAF On 19-July-23 | | | Jibar Tradeable Future | 7.92 | 92.0900 | 92.0850 | 92.0900 | 0.00 |
| 01/03/2023 | JBAF On 16-August-23 | | | Jibar Tradeable Future | 7.97 | 92.0200 | 92.0300 | 92.0200 | 0.00 |
| 01/03/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.98 | 91.9900 | 92.0250 | 91.9900 | 75.00 |
| 01/03/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.99 | 91.9800 | 92.0100 | 91.9800 | 272.00 |
| 01/03/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.97 | 92.0000 | 92.0350 | 92.0000 | 0.00 |
| 01/03/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.89 | 92.0450 | 92.1100 | 92.0450 | 0.00 |
| 01/03/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.85 | 92.0800 | 92.1500 | 92.0800 | 68.00 |
| 01/03/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.81 | 92.1200 | 92.1900 | 92.1200 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | | | Bond Future | 11.20 | 86.3456 | 86.6041 | 86.3456 | 158,829.00 |
| 01/03/2023 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 54 | 0 | 0 | 0 | 388.00 |
| 01/03/2023 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 332 | 0 | 0 | 0 | 491.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.80 | Call | Bond Future | 4068 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.87 | Call | Bond Future | 4366 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 1920 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 10436 | 10 | 10 | 10 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 10.55 | Call | Bond Future | 476 | 0 | 0 | 0 | 770.00 |
| 01/03/2023 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 7046 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 1859 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 1889 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 541 | 0 | 1 | 0 | 388.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.05 | Call | Bond Future | 1435 | 1 | 1 | 1 | 770.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 1769 | 2 | 2 | 2 | 491.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.05 | Put | Bond Future | 2335 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 4130 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 1833 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 229 | 0 | 0 | 0 | 388.00 |
| 01/03/2023 | R035 On 04-May-23 | 10.55 | Put | Bond Future | 4371 | 5 | 4 | 5 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 59 | 0 | 0 | 0 | 491.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 1971 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.87 | Put | Bond Future | 653 | 1 | 1 | 1 | 770.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 1887 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 1860 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 11.80 | Put | Bond Future | 735 | 1 | 1 | 1 | 1,035.00 |
| 01/03/2023 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 5030 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 8394 | 9 | 8 | 9 | 0.00 |
| 01/03/2023 | R035 On 03-August-23 | | | Bond Future | 11.32 | 88.0463 | 88.3099 | 88.0463 | 6,761.00 |
| 01/03/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 5359 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 5396 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 5434 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 1719 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 1735 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 1750 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R035 On 02-November-23 | | | Bond Future | 11.44 | 85.3217 | 85.5905 | 85.3217 | 0.00 |
| 01/03/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 3703 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R035 On 02-November-23 | 10.62 | Call | Bond Future | 1744 | 2 | 2 | 2 | 400.00 |
| 01/03/2023 | R035 On 02-November-23 | 12.85 | Call | Bond Future | 8703 | 8 | 9 | 8 | 0.00 |
| 01/03/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 3645 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 3674 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R035 On 02-November-23 | 11.12 | Call | Bond Future | 2848 | 3 | 3 | 3 | 400.00 |
| 01/03/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 3781 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 3807 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R035 On 02-November-23 | 12.85 | Put | Bond Future | 1375 | 1 | 1 | 1 | 400.00 |
| 01/03/2023 | R035 On 02-November-23 | 10.62 | Put | Bond Future | 6459 | 7 | 6 | 7 | 0.00 |
| 01/03/2023 | R035 On 02-November-23 | 11.12 | Put | Bond Future | 4643 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 3755 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | | | Bond Future | 11.55 | 87.1150 | 87.3891 | 87.1150 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 10938 | 11 | 11 | 11 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 6326 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 6393 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 3192 | 3 | 3 | 3 | 400.00 |
| 01/03/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 2117 | 2 | 2 | 2 | 400.00 |
| 01/03/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 6359 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3006 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 7414 | 8 | 7 | 8 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 5599 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3024 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 2989 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 1431 | 1 | 1 | 1 | 400.00 |
| 01/03/2023 | R035 On 02-May-24 | | | Bond Future | 11.69 | 84.3290 | 84.6093 | 84.3290 | 0.00 |
| 01/03/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 3316 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 3270 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 3293 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 5940 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 5973 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 5908 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R186 On 04-May-23 | | | Bond Future | 8.58 | 109.8100 | 109.8502 | 109.8100 | 96,442.00 |
| 01/03/2023 | R186 On 04-May-23 | 8.36 | Call | Bond Future | 471 | 0 | 0 | 0 | 200.00 |
| 01/03/2023 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1281 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1259 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1302 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 497 | 1 | 0 | 1 | 0.00 |
| 01/03/2023 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 507 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 487 | 1 | 0 | 1 | 0.00 |
| 01/03/2023 | R186 On 04-May-23 | 8.36 | Put | Bond Future | 1175 | 1 | 1 | 1 | 200.00 |
| 01/03/2023 | R186 On 03-August-23 | | | Bond Future | 8.63 | 106.6682 | 106.7093 | 106.6682 | 0.00 |
| 01/03/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 3562 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 3513 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 3538 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 01/03/2023 | R186 On 02-November-23 | | | Bond Future | 8.67 | 108.8246 | 108.8664 | 108.8246 | 1,161.00 |
| 01/03/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 2764 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 2744 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 5021 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 2784 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 2298 | 2 | 2 | 2 | 1,715.00 |
| 01/03/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 799 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 326 | 0 | 0 | 0 | 1,715.00 |
| 01/03/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 992 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 813 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 806 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 01-February-24 | | | Bond Future | 8.69 | 105.8052 | 105.8474 | 105.8052 | 0.00 |
| 01/03/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 2992 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 2954 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 2973 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 882 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 895 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 02-May-24 | | | Bond Future | 8.76 | 107.8926 | 107.9367 | 107.8926 | 0.00 |
| 01/03/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 785 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 793 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 2593 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 2608 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 2623 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R197 On 04-May-23 | | | Bond Future | 335.89 | 335.8225 | 335.8896 | 335.8225 | 309.00 |
| 01/03/2023 | R197 On 03-August-23 | | | Bond Future | 333.55 | 333.4824 | 333.5513 | 333.4824 | 0.00 |
| 01/03/2023 | R197 On 02-November-23 | | | Bond Future | 340.37 | 340.3010 | 340.3709 | 340.3010 | 0.00 |
| 01/03/2023 | R202 On 04-May-23 | | | Bond Future | 251.74 | 251.6014 | 251.7365 | 251.6014 | 4,960.00 |
| 01/03/2023 | R202 On 03-August-23 | | | Bond Future | 251.96 | 251.8186 | 251.9567 | 251.8186 | 460.00 |
| 01/03/2023 | R202 On 02-November-23 | | | Bond Future | 257.11 | 256.9674 | 257.1079 | 256.9674 | 0.00 |
| 01/03/2023 | R202 On 01-February-24 | | | Bond Future | 257.64 | 257.5015 | 257.6442 | 257.5015 | 0.00 |
| 01/03/2023 | R202 On 02-May-24 | | | Bond Future | 262.79 | 262.6469 | 262.7947 | 262.6469 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | | | Bond Future | 11.22 | 66.9754 | 67.2018 | 66.9754 | 19,542.00 |
| 01/03/2023 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 1117 | 1 | 1 | 1 | 1,250.00 |
| 01/03/2023 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 2477 | 2 | 2 | 2 | 2,250.00 |
| 01/03/2023 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 6270 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 1368 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 74 | 0 | 0 | 0 | 500.00 |
| 01/03/2023 | R209 On 04-May-23 | 10.50 | Call | Bond Future | 350 | 0 | 0 | 0 | 4,500.00 |
| 01/03/2023 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 1952 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 1980 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | 10.50 | Put | Bond Future | 4143 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 1073 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 6683 | 7 | 7 | 7 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 190 | 0 | 0 | 0 | 9,750.00 |
| 01/03/2023 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 2242 | 2 | 2 | 2 | 8,250.00 |
| 01/03/2023 | R209 On 03-August-23 | | | Bond Future | 11.32 | 68.2945 | 68.5255 | 68.2945 | 1,690.00 |
| 01/03/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 4603 | 4 | 5 | 4 | 0.00 |
| 01/03/2023 | R209 On 03-August-23 | 10.00 | Call | Bond Future | 470 | 0 | 0 | 0 | 1,800.00 |
| 01/03/2023 | R209 On 03-August-23 | 10.70 | Call | Bond Future | 1337 | 1 | 1 | 1 | 1,800.00 |
| 01/03/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 4538 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 4571 | 4 | 5 | 4 | 0.00 |
| 01/03/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 1574 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R209 On 03-August-23 | 10.00 | Put | Bond Future | 7568 | 8 | 8 | 8 | 0.00 |
| 01/03/2023 | R209 On 03-August-23 | 10.70 | Put | Bond Future | 4557 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 1602 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 1588 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R209 On 02-November-23 | | | Bond Future | 11.43 | 66.5237 | 66.7592 | 66.5237 | 741.00 |
| 01/03/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 3087 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 3037 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 3062 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 3488 | 4 | 3 | 4 | 0.00 |
| 01/03/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 3513 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 3464 | 4 | 3 | 4 | 0.00 |
| 01/03/2023 | R209 On 01-February-24 | | | Bond Future | 11.52 | 67.9221 | 68.1622 | 67.9221 | 0.00 |
| 01/03/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 5511 | 5 | 6 | 5 | 0.00 |
| 01/03/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 5540 | 5 | 6 | 5 | 0.00 |
| 01/03/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 5570 | 5 | 6 | 5 | 0.00 |
| 01/03/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 2665 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 2681 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 2697 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R209 On 02-May-24 | | | Bond Future | 11.64 | 66.1125 | 66.3581 | 66.1125 | 0.00 |
| 01/03/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 2986 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 2945 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 2966 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 5214 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 5243 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 5185 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R210 On 04-May-23 | | | Bond Future | 223.54 | 223.5298 | 223.5399 | 223.5298 | 386.00 |
| 01/03/2023 | R210 On 03-August-23 | | | Bond Future | 228.00 | 227.9866 | 227.9970 | 227.9866 | 300.00 |
| 01/03/2023 | R210 On 02-November-23 | | | Bond Future | 229.52 | 229.5053 | 229.5152 | 229.5053 | 0.00 |
| 01/03/2023 | R210 On 01-February-24 | | | Bond Future | 234.39 | 234.3781 | 234.3875 | 234.3781 | 0.00 |
| 01/03/2023 | R210 On 02-May-24 | | | Bond Future | 235.86 | 235.8458 | 235.8574 | 235.8458 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | R213 On 04-May-23 | | | Bond Future | 10.52 | 82.7361 | 82.8715 | 82.7361 | 33,941.00 |
| 01/03/2023 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 1922 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 1952 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 1982 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 935 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 950 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 966 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R213 On 03-August-23 | | | Bond Future | 10.63 | 84.3657 | 84.5037 | 84.3657 | 0.00 |
| 01/03/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 5079 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 5112 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 5146 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 824 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 815 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 01/03/2023 | R213 On 02-November-23 | | | Bond Future | 10.74 | 82.5183 | 82.6590 | 82.5183 | 5,587.00 |
| 01/03/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 3596 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 3623 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 3650 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 1999 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2015 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 01-February-24 | | | Bond Future | 10.85 | 84.2525 | 84.3958 | 84.2525 | 0.00 |
| 01/03/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 5319 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 5261 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 5290 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 1745 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 1757 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 1734 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 02-May-24 | | | Bond Future | 10.99 | 82.3627 | 82.5096 | 82.3627 | 0.00 |
| 01/03/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 1909 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 1925 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 4823 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 4851 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 4878 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R214 On 04-May-23 | | | Bond Future | 11.40 | 63.9745 | 64.1817 | 63.9745 | 22,780.00 |
| 01/03/2023 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 1667 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 1612 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 1843 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 1817 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R214 On 03-August-23 | | | Bond Future | 11.50 | 65.2345 | 65.4459 | 65.2345 | 2,980.00 |
| 01/03/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 4927 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 4859 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 4893 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 1637 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 1651 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 1623 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R214 On 02-November-23 | | | Bond Future | 11.60 | 63.2542 | 63.4698 | 63.2542 | 0.00 |
| 01/03/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3072 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3124 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3098 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 3861 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 3834 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 3807 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R214 On 01-February-24 | | | Bond Future | 11.70 | 64.5837 | 64.8035 | 64.5837 | 0.00 |
| 01/03/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 5339 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 5369 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 5398 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3105 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3124 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3143 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R214 On 02-May-24 | | | Bond Future | 11.81 | 62.5587 | 62.7835 | 62.5587 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 3543 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 3519 | 3 | 4 | 3 | 0.00 |
| 01/03/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 3496 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 5269 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 5240 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 5211 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R248 On 04-May-23 | | | Bond Future | 11.48 | 79.1243 | 79.3480 | 79.1243 | 237,035.00 |
| 01/03/2023 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 1725 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 1756 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R248 On 04-May-23 | 10.40 | Call | Bond Future | 167 | 0 | 0 | 0 | 1,500.00 |
| 01/03/2023 | R248 On 04-May-23 | 11.10 | Call | Bond Future | 1107 | 1 | 1 | 1 | 1,500.00 |
| 01/03/2023 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 1786 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R248 On 04-May-23 | 10.40 | Put | Bond Future | 7875 | 8 | 8 | 8 | 0.00 |
| 01/03/2023 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 2684 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 2721 | 3 | 3 | 3 | 0.00 |
| 01/03/2023 | R248 On 04-May-23 | 11.10 | Put | Bond Future | 3676 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R248 On 03-August-23 | | | Bond Future | 11.58 | 80.6827 | 80.9109 | 80.6827 | 0.00 |
| 01/03/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 5614 | 5 | 6 | 5 | 0.00 |
| 01/03/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 5574 | 5 | 6 | 5 | 0.00 |
| 01/03/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 5654 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 2397 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 2376 | 2 | 2 | 2 | 0.00 |
| 01/03/2023 | R248 On 02-November-23 | | | Bond Future | 11.68 | 77.8728 | 78.1054 | 77.8728 | 0.00 |
| 01/03/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 3790 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 3759 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 3727 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 5029 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 5099 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 5064 | 5 | 5 | 5 | 0.00 |
| 01/03/2023 | R248 On 01-February-24 | | | Bond Future | 11.78 | 79.5095 | 79.7467 | 79.5095 | 13,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 6493 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 6457 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 6421 | 6 | 6 | 6 | 0.00 |
| 01/03/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4218 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4194 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4171 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R248 On 02-May-24 | | | Bond Future | 11.89 | 76.6365 | 76.8791 | 76.6365 | 0.00 |
| 01/03/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 4184 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 4156 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 4128 | 4 | 4 | 4 | 0.00 |
| 01/03/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 6794 | 7 | 7 | 7 | 0.00 |
| 01/03/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 6870 | 7 | 7 | 7 | 0.00 |
| 01/03/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 6832 | 7 | 7 | 7 | 0.00 |