



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 MONTHLY STATISTICS REPORT

For February 2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | 2025 On 02-February-23 | | | Bond Future | 166.19 | 166.1860 | 166.1860 | 166.1860 | 0.00 |
| 06/02/2023 | 2025 On 04-May-23 | | | Bond Future | 169.34 | 169.3748 | 169.3399 | 169.3748 | 5,237.00 |
| 06/02/2023 | 2025 On 03-August-23 | | | Bond Future | 170.97 | 171.0100 | 170.9741 | 171.0100 | 214.00 |
| 06/02/2023 | 2025 On 02-November-23 | | | Bond Future | 174.38 | 174.4123 | 174.3759 | 174.4123 | 0.00 |
| 06/02/2023 | 2025 On 01-February-24 | | | Bond Future | 176.05 | 176.0890 | 176.0523 | 176.0890 | 0.00 |
| 06/02/2023 | 2025 On 02-May-24 | | | Bond Future | 179.37 | 179.4020 | 179.3653 | 179.4020 | 0.00 |
| 06/02/2023 | 2029 On 02-February-23 | | | Bond Future | 120.50 | 120.4953 | 120.4953 | 120.4953 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 2029 On 04-May-23 | | | Bond Future | 121.62 | 121.5135 | 121.6182 | 121.5135 | 1,045.00 |
| 06/02/2023 | 2029 On 03-August-23 | | | Bond Future | 124.04 | 123.9352 | 124.0418 | 123.9352 | 728.00 |
| 06/02/2023 | 2029 On 02-November-23 | | | Bond Future | 125.18 | 125.0748 | 125.1836 | 125.0748 | 0.00 |
| 06/02/2023 | 2029 On 01-February-24 | | | Bond Future | 127.67 | 127.5559 | 127.6671 | 127.5559 | 0.00 |
| 06/02/2023 | 2029 On 02-May-24 | | | Bond Future | 128.71 | 128.6003 | 128.7143 | 128.6003 | 0.00 |
| 06/02/2023 | 2030 On 02-February-23 | | | Bond Future | 9.48 | 92.7176 | 9.4800 | 92.7176 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | | | Bond Future | 9.78 | 94.0184 | 9.7847 | 94.0184 | 81,752.00 |
| 06/02/2023 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 1313 | 2 | 1313 | 2 | 150.00 |
| 06/02/2023 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 9679 | 10 | 9679 | 10 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 11452 | 12 | 11452 | 12 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 11720 | 12 | 11720 | 12 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 4400 | 5 | 4400 | 5 | 350.00 |
| 06/02/2023 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 8055 | 9 | 8055 | 9 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 492 | 1 | 492 | 1 | 388.00 |
| 06/02/2023 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 1502 | 2 | 1502 | 2 | 479.00 |
| 06/02/2023 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 6976 | 7 | 6976 | 7 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 3947 | 4 | 3947 | 4 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 388.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 3609 | 4 | 3609 | 4 | 479.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 2322 | 3 | 2322 | 3 | 1,080.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 1775 | 2 | 1775 | 2 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 646 | 1 | 646 | 1 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 655 | 1 | 655 | 1 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 189 | 0 | 189 | 0 | 150.00 |
| 06/02/2023 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 2029 | 2 | 2029 | 2 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 4032 | 4 | 4032 | 4 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 2256 | 2 | 2256 | 2 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 115 | 0 | 115 | 0 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 543 | 0 | 543 | 0 | 0.00 |
| 06/02/2023 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 13 | 0 | 13 | 0 | 350.00 |
| 06/02/2023 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 15 | 0 | 15 | 0 | 479.00 |
| 06/02/2023 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 46 | 0 | 46 | 0 | 1,080.00 |
| 06/02/2023 | 2030 On 03-August-23 | | | Bond Future | 9.88 | 91.8626 | 9.8806 | 91.8626 | 5,629.00 |
| 06/02/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 6853 | 7 | 6853 | 7 | 0.00 |
| 06/02/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 11205 | 12 | 11205 | 12 | 0.00 |
| 06/02/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 12280 | 13 | 12280 | 13 | 0.00 |
| 06/02/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 6819 | 7 | 6819 | 7 | 0.00 |
| 06/02/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 3731 | 4 | 3731 | 4 | 1,012.00 |
| 06/02/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 4489 | 5 | 4489 | 5 | 350.00 |
| 06/02/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 6784 | 7 | 6784 | 7 | 0.00 |
| 06/02/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 06/02/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 06/02/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 06/02/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 75 | 0 | 75 | 0 | 350.00 |
| 06/02/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 120 | 0 | 120 | 0 | 1,012.00 |
| 06/02/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 1463 | 1 | 1463 | 1 | 0.00 |
| 06/02/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 582 | 1 | 582 | 1 | 0.00 |
| 06/02/2023 | 2030 On 02-November-23 | | | Bond Future | 9.98 | 93.6687 | 9.9754 | 93.6687 | 149.00 |
| 06/02/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 5055 | 5 | 5055 | 5 | 0.00 |
| 06/02/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 5025 | 5 | 5025 | 5 | 0.00 |
| 06/02/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 4995 | 5 | 4995 | 5 | 0.00 |
| 06/02/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 1535 | 1 | 1535 | 1 | 0.00 |
| 06/02/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1523 | 1 | 1523 | 1 | 0.00 |
| 06/02/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1512 | 1 | 1512 | 1 | 0.00 |
| 06/02/2023 | 2030 On 01-February-24 | | | Bond Future | 10.08 | 91.5001 | 10.0817 | 91.5001 | 0.00 |
| 06/02/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 6489 | 7 | 6489 | 7 | 0.00 |
| 06/02/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 6519 | 7 | 6519 | 7 | 0.00 |
| 06/02/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 6549 | 7 | 6549 | 7 | 0.00 |
| 06/02/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1388 | 1 | 1388 | 1 | 0.00 |
| 06/02/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1397 | 1 | 1397 | 1 | 0.00 |
| 06/02/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1405 | 1 | 1405 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 2030 On 02-May-24 | | | Bond Future | 10.23 | 93.1956 | 10.2256 | 93.1956 | 0.00 |
| 06/02/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 2443 | 3 | 2443 | 3 | 0.00 |
| 06/02/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 2406 | 3 | 2406 | 3 | 0.00 |
| 06/02/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 2424 | 3 | 2424 | 3 | 0.00 |
| 06/02/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 4067 | 4 | 4067 | 4 | 0.00 |
| 06/02/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 06/02/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 06/02/2023 | 2032 On 02-February-23 | | | Bond Future | 10.18 | 91.6147 | 10.1800 | 91.6147 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | | | Bond Future | 10.45 | 88.8130 | 10.4534 | 88.8130 | 184,975.00 |
| 06/02/2023 | 2032 On 04-May-23 | 9.85 | Call | Bond Future | 848 | 1 | 848 | 1 | 6,500.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.03 | Call | Bond Future | 1159 | 1 | 1159 | 1 | 730.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 2636 | 3 | 2636 | 3 | 400.00 |
| 06/02/2023 | 2032 On 04-May-23 | 11.00 | Call | Bond Future | 3903 | 4 | 3903 | 4 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 3446 | 4 | 3446 | 4 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 3481 | 4 | 3481 | 4 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.30 | Call | Bond Future | 1751 | 2 | 1751 | 2 | 500.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.53 | Call | Bond Future | 2368 | 3 | 2368 | 3 | 730.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.69 | Call | Bond Future | 2853 | 3 | 2853 | 3 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 9.80 | Call | Bond Future | 773 | 1 | 773 | 1 | 500.00 |
| 06/02/2023 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 5302 | 6 | 5302 | 6 | 400.00 |
| 06/02/2023 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 13892 | 14 | 13892 | 14 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 3515 | 4 | 3515 | 4 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 11.06 | Call | Bond Future | 4120 | 5 | 4120 | 5 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 11.06 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 730.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 17 | 0 | 17 | 0 | 400.00 |
| 06/02/2023 | 2032 On 04-May-23 | 9.85 | Put | Bond Future | 4074 | 4 | 4074 | 4 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.53 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.30 | Put | Bond Future | 2557 | 2 | 2557 | 2 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 1290 | 1 | 1290 | 1 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 1306 | 1 | 1306 | 1 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 11.00 | Put | Bond Future | 1109 | 1 | 1109 | 1 | 13,000.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.69 | Put | Bond Future | 1629 | 1 | 1629 | 1 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 10.03 | Put | Bond Future | 3407 | 3 | 3407 | 3 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 06/02/2023 | 2032 On 04-May-23 | 9.80 | Put | Bond Future | 4273 | 4 | 4273 | 4 | 0.00 |
| 06/02/2023 | 2032 On 03-August-23 | | | Bond Future | 10.56 | 90.5620 | 10.5562 | 90.5620 | 2,600.00 |
| 06/02/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 7051 | 7 | 7051 | 7 | 0.00 |
| 06/02/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 7088 | 8 | 7088 | 8 | 0.00 |
| 06/02/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 7124 | 8 | 7124 | 8 | 0.00 |
| 06/02/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 7603 | 8 | 7603 | 8 | 5,000.00 |
| 06/02/2023 | 2032 On 03-August-23 | 10.30 | Call | Bond Future | 2504 | 3 | 2504 | 3 | 1,500.00 |
| 06/02/2023 | 2032 On 03-August-23 | 9.60 | Call | Bond Future | 1159 | 1 | 1159 | 1 | 1,500.00 |
| 06/02/2023 | 2032 On 03-August-23 | 9.60 | Put | Bond Future | 6219 | 6 | 6219 | 6 | 0.00 |
| 06/02/2023 | 2032 On 03-August-23 | 10.30 | Put | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 06/02/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 06/02/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 06/02/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 1222 | 1 | 1222 | 1 | 0.00 |
| 06/02/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 1232 | 1 | 1232 | 1 | 0.00 |
| 06/02/2023 | 2032 On 02-November-23 | | | Bond Future | 10.67 | 88.1838 | 10.6666 | 88.1838 | 0.00 |
| 06/02/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 5161 | 6 | 5161 | 6 | 0.00 |
| 06/02/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 5129 | 5 | 5129 | 5 | 0.00 |
| 06/02/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 5192 | 6 | 5192 | 6 | 0.00 |
| 06/02/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 2399 | 2 | 2399 | 2 | 0.00 |
| 06/02/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 2431 | 2 | 2431 | 2 | 0.00 |
| 06/02/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 2415 | 2 | 2415 | 2 | 0.00 |
| 06/02/2023 | 2032 On 01-February-24 | | | Bond Future | 10.78 | 89.9121 | 10.7849 | 89.9121 | 0.00 |
| 06/02/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 6976 | 7 | 6976 | 7 | 0.00 |
| 06/02/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 6943 | 7 | 6943 | 7 | 0.00 |
| 06/02/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 6911 | 7 | 6911 | 7 | 0.00 |
| 06/02/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |
| 06/02/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2014 | 2 | 2014 | 2 | 0.00 |
| 06/02/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2002 | 2 | 2002 | 2 | 0.00 |
| 06/02/2023 | 2032 On 02-May-24 | | | Bond Future | 10.93 | 87.4222 | 10.9314 | 87.4222 | 0.00 |
| 06/02/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 3113 | 3 | 3113 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 3091 | 3 | 3091 | 3 | 0.00 |
| 06/02/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 3136 | 3 | 3136 | 3 | 0.00 |
| 06/02/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 4912 | 5 | 4912 | 5 | 0.00 |
| 06/02/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 4964 | 5 | 4964 | 5 | 0.00 |
| 06/02/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 4938 | 5 | 4938 | 5 | 0.00 |
| 06/02/2023 | 2033 On 02-February-23 | | | Bond Future | 114.69 | 114.6908 | 114.6908 | 114.6908 | 0.00 |
| 06/02/2023 | 2033 On 04-May-23 | | | Bond Future | 115.46 | 115.8694 | 115.4610 | 115.8694 | 1,548.00 |
| 06/02/2023 | 2033 On 03-August-23 | | | Bond Future | 117.76 | 118.1785 | 117.7618 | 118.1785 | 6,141.00 |
| 06/02/2023 | 2033 On 02-November-23 | | | Bond Future | 118.69 | 119.1136 | 118.6888 | 119.1136 | 0.00 |
| 06/02/2023 | 2033 On 01-February-24 | | | Bond Future | 121.04 | 121.4765 | 121.0434 | 121.4765 | 0.00 |
| 06/02/2023 | 2033 On 02-May-24 | | | Bond Future | 121.87 | 122.3128 | 121.8721 | 122.3128 | 0.00 |
| 06/02/2023 | 2037 On 02-February-23 | | | Bond Future | 11.05 | 82.2134 | 11.0500 | 82.2134 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | | | Bond Future | 11.29 | 83.5008 | 11.2924 | 83.5008 | 59,768.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 400.00 |
| 06/02/2023 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 12795 | 13 | 12795 | 13 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 4348 | 5 | 4348 | 5 | 400.00 |
| 06/02/2023 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 1678 | 2 | 1678 | 2 | 703.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2660 | 3 | 2660 | 3 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 4979 | 5 | 4979 | 5 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2692 | 3 | 2692 | 3 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 2588 | 2 | 2588 | 2 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 105 | 0 | 105 | 0 | 400.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 2615 | 2 | 2615 | 2 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 3737 | 3 | 3737 | 3 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 3452 | 3 | 3452 | 3 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 1543 | 1 | 1543 | 1 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 2561 | 2 | 2561 | 2 | 0.00 |
| 06/02/2023 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 1284 | 1 | 1284 | 1 | 703.00 |
| 06/02/2023 | 2037 On 03-August-23 | | | Bond Future | 11.41 | 80.8875 | 11.4097 | 80.8875 | 71,091.00 |
| 06/02/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 6290 | 7 | 6290 | 7 | 0.00 |
| 06/02/2023 | 2037 On 03-August-23 | 11.00 | Call | Bond Future | 2629 | 3 | 2629 | 3 | 1,800.00 |
| 06/02/2023 | 2037 On 03-August-23 | 10.30 | Call | Bond Future | 1206 | 1 | 1206 | 1 | 1,800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 6254 | 7 | 6254 | 7 | 0.00 |
| 06/02/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 6216 | 7 | 6216 | 7 | 0.00 |
| 06/02/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 06/02/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 06/02/2023 | 2037 On 03-August-23 | 10.30 | Put | Bond Future | 8031 | 8 | 8031 | 8 | 0.00 |
| 06/02/2023 | 2037 On 03-August-23 | 11.00 | Put | Bond Future | 5056 | 5 | 5056 | 5 | 0.00 |
| 06/02/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 06/02/2023 | 2037 On 02-November-23 | | | Bond Future | 11.52 | 82.4777 | 11.5241 | 82.4777 | 0.00 |
| 06/02/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 4528 | 5 | 4528 | 5 | 0.00 |
| 06/02/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 4559 | 5 | 4559 | 5 | 0.00 |
| 06/02/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 4590 | 5 | 4590 | 5 | 0.00 |
| 06/02/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 4381 | 4 | 4381 | 4 | 0.00 |
| 06/02/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 4355 | 4 | 4355 | 4 | 0.00 |
| 06/02/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4329 | 4 | 4329 | 4 | 0.00 |
| 06/02/2023 | 2037 On 01-February-24 | | | Bond Future | 11.65 | 79.8391 | 11.6478 | 79.8391 | 0.00 |
| 06/02/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 7190 | 8 | 7190 | 8 | 0.00 |
| 06/02/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 7224 | 8 | 7224 | 8 | 0.00 |
| 06/02/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 7257 | 8 | 7257 | 8 | 0.00 |
| 06/02/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3575 | 3 | 3575 | 3 | 0.00 |
| 06/02/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3594 | 3 | 3594 | 3 | 0.00 |
| 06/02/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3613 | 3 | 3613 | 3 | 0.00 |
| 06/02/2023 | 2037 On 02-May-24 | | | Bond Future | 11.79 | 81.3169 | 11.7944 | 81.3169 | 0.00 |
| 06/02/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 4271 | 5 | 4271 | 5 | 0.00 |
| 06/02/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 4324 | 5 | 4324 | 5 | 0.00 |
| 06/02/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 4297 | 5 | 4297 | 5 | 0.00 |
| 06/02/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 6272 | 6 | 6272 | 6 | 0.00 |
| 06/02/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 6302 | 6 | 6302 | 6 | 0.00 |
| 06/02/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 6242 | 6 | 6242 | 6 | 0.00 |
| 06/02/2023 | 2038 On 02-February-23 | | | Bond Future | 125.93 | 125.9315 | 125.9315 | 125.9315 | 0.00 |
| 06/02/2023 | 2038 On 04-May-23 | | | Bond Future | 128.36 | 128.5075 | 128.3555 | 128.5075 | 4,627.00 |
| 06/02/2023 | 2038 On 03-August-23 | | | Bond Future | 128.96 | 129.1107 | 128.9555 | 129.1107 | 0.00 |
| 06/02/2023 | 2038 On 02-November-23 | | | Bond Future | 131.52 | 131.6794 | 131.5212 | 131.6794 | 0.00 |
| 06/02/2023 | 2038 On 01-February-24 | | | Bond Future | 132.12 | 132.2852 | 132.1242 | 132.2852 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 2038 On 02-May-24 | | | Bond Future | 134.61 | 134.7726 | 134.6091 | 134.7726 | 0.00 |
| 06/02/2023 | 2040 On 02-February-23 | | | Bond Future | 11.21 | 83.5483 | 11.2100 | 83.5483 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | | | Bond Future | 11.51 | 84.6761 | 11.5134 | 84.6761 | 50,549.00 |
| 06/02/2023 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 266 | 0 | 266 | 0 | 388.00 |
| 06/02/2023 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 884 | 1 | 884 | 1 | 486.00 |
| 06/02/2023 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1238 | 2 | 1238 | 2 | 388.00 |
| 06/02/2023 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 11159 | 12 | 11159 | 12 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 2739 | 3 | 2739 | 3 | 486.00 |
| 06/02/2023 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 2548 | 3 | 2548 | 3 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 4861 | 5 | 4861 | 5 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 1479 | 2 | 1479 | 2 | 684.00 |
| 06/02/2023 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 2516 | 3 | 2516 | 3 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 8071 | 9 | 8071 | 9 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 2579 | 3 | 2579 | 3 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 3105 | 3 | 3105 | 3 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 1597 | 1 | 1597 | 1 | 684.00 |
| 06/02/2023 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 688 | 1 | 688 | 1 | 388.00 |
| 06/02/2023 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 291 | 0 | 291 | 0 | 486.00 |
| 06/02/2023 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 6044 | 6 | 6044 | 6 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 4604 | 4 | 4604 | 4 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 2949 | 3 | 2949 | 3 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 06/02/2023 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 9428 | 9 | 9428 | 9 | 0.00 |
| 06/02/2023 | 2040 On 03-August-23 | | | Bond Future | 11.63 | 81.8355 | 11.6319 | 81.8355 | 91,614.00 |
| 06/02/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 6193 | 7 | 6193 | 7 | 0.00 |
| 06/02/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 6155 | 7 | 6155 | 7 | 0.00 |
| 06/02/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 6232 | 7 | 6232 | 7 | 0.00 |
| 06/02/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 2671 | 2 | 2671 | 2 | 0.00 |
| 06/02/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 2710 | 2 | 2710 | 2 | 0.00 |
| 06/02/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 2690 | 2 | 2690 | 2 | 0.00 |
| 06/02/2023 | 2040 On 02-November-23 | | | Bond Future | 11.75 | 83.4443 | 11.7474 | 83.4443 | 84.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 4360 | 5 | 4360 | 5 | 0.00 |
| 06/02/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 4330 | 5 | 4330 | 5 | 0.00 |
| 06/02/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 4299 | 5 | 4299 | 5 | 0.00 |
| 06/02/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 5324 | 5 | 5324 | 5 | 0.00 |
| 06/02/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 5262 | 5 | 5262 | 5 | 0.00 |
| 06/02/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 5293 | 5 | 5293 | 5 | 0.00 |
| 06/02/2023 | 2040 On 01-February-24 | | | Bond Future | 11.87 | 80.5743 | 11.8716 | 80.5743 | 3.00 |
| 06/02/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 7200 | 8 | 7200 | 8 | 0.00 |
| 06/02/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 7166 | 8 | 7166 | 8 | 0.00 |
| 06/02/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 7132 | 8 | 7132 | 8 | 0.00 |
| 06/02/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 4474 | 4 | 4474 | 4 | 0.00 |
| 06/02/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 4451 | 4 | 4451 | 4 | 0.00 |
| 06/02/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 4429 | 4 | 4429 | 4 | 0.00 |
| 06/02/2023 | 2040 On 02-May-24 | | | Bond Future | 12.02 | 82.0653 | 12.0173 | 82.0653 | 0.00 |
| 06/02/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 4571 | 5 | 4571 | 5 | 0.00 |
| 06/02/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 4543 | 5 | 4543 | 5 | 0.00 |
| 06/02/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 4515 | 5 | 4515 | 5 | 0.00 |
| 06/02/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 6943 | 7 | 6943 | 7 | 0.00 |
| 06/02/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 7009 | 7 | 7009 | 7 | 0.00 |
| 06/02/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 6976 | 7 | 6976 | 7 | 0.00 |
| 06/02/2023 | 2044 On 02-February-23 | | | Bond Future | 11.28 | 79.9793 | 11.2800 | 79.9793 | 0.00 |
| 06/02/2023 | 2044 On 04-May-23 | | | Bond Future | 11.58 | 80.9989 | 11.5839 | 80.9989 | 56,089.00 |
| 06/02/2023 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 2444 | 3 | 2444 | 3 | 0.00 |
| 06/02/2023 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 5498 | 6 | 5498 | 6 | 0.00 |
| 06/02/2023 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 3520 | 4 | 3520 | 4 | 0.00 |
| 06/02/2023 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 4472 | 5 | 4472 | 5 | 0.00 |
| 06/02/2023 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 2383 | 3 | 2383 | 3 | 0.00 |
| 06/02/2023 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 2413 | 3 | 2413 | 3 | 0.00 |
| 06/02/2023 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 3467 | 3 | 3467 | 3 | 0.00 |
| 06/02/2023 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 2477 | 2 | 2477 | 2 | 4,115.00 |
| 06/02/2023 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 3502 | 3 | 3502 | 3 | 0.00 |
| 06/02/2023 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 1900 | 2 | 1900 | 2 | 4,115.00 |
| 06/02/2023 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 1448 | 1 | 1448 | 1 | 1,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 3433 | 3 | 3433 | 3 | 0.00 |
| 06/02/2023 | 2044 On 03-August-23 | | | Bond Future | 11.70 | 78.2112 | 11.6979 | 78.2112 | 21,473.00 |
| 06/02/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 5892 | 6 | 5892 | 6 | 0.00 |
| 06/02/2023 | 2044 On 03-August-23 | 11.75 | Call | Bond Future | 4398 | 0 | 4398 | 0 | 0.00 |
| 06/02/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 5818 | 6 | 5818 | 6 | 0.00 |
| 06/02/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 5855 | 6 | 5855 | 6 | 0.00 |
| 06/02/2023 | 2044 On 03-August-23 | 12.00 | Call | Bond Future | 5269 | 0 | 5269 | 0 | 0.00 |
| 06/02/2023 | 2044 On 03-August-23 | 12.00 | Put | Bond Future | 3420 | 0 | 3420 | 0 | 4,200.00 |
| 06/02/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 06/02/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 06/02/2023 | 2044 On 03-August-23 | 11.75 | Put | Bond Future | 4074 | 0 | 4074 | 0 | 2,800.00 |
| 06/02/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 06/02/2023 | 2044 On 02-November-23 | | | Bond Future | 11.81 | 79.7487 | 11.8086 | 79.7487 | 0.00 |
| 06/02/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 4192 | 5 | 4192 | 5 | 0.00 |
| 06/02/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 4162 | 5 | 4162 | 5 | 0.00 |
| 06/02/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 4222 | 5 | 4222 | 5 | 0.00 |
| 06/02/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 5713 | 5 | 5713 | 5 | 0.00 |
| 06/02/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 5779 | 5 | 5779 | 5 | 0.00 |
| 06/02/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 5746 | 5 | 5746 | 5 | 0.00 |
| 06/02/2023 | 2044 On 01-February-24 | | | Bond Future | 11.93 | 76.9314 | 11.9275 | 76.9314 | 0.00 |
| 06/02/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 6854 | 7 | 6854 | 7 | 0.00 |
| 06/02/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 6820 | 7 | 6820 | 7 | 0.00 |
| 06/02/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 6887 | 7 | 6887 | 7 | 0.00 |
| 06/02/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4749 | 4 | 4749 | 4 | 0.00 |
| 06/02/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4797 | 5 | 4797 | 5 | 0.00 |
| 06/02/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4773 | 4 | 4773 | 4 | 0.00 |
| 06/02/2023 | 2044 On 02-May-24 | | | Bond Future | 12.07 | 78.3548 | 12.0660 | 78.3548 | 0.00 |
| 06/02/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 4705 | 5 | 4705 | 5 | 0.00 |
| 06/02/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 4676 | 5 | 4676 | 5 | 0.00 |
| 06/02/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 4733 | 5 | 4733 | 5 | 0.00 |
| 06/02/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 7141 | 7 | 7141 | 7 | 0.00 |
| 06/02/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 7209 | 7 | 7209 | 7 | 0.00 |
| 06/02/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 7175 | 7 | 7175 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | 2046 On 02-February-23 | | | Bond Future | 112.04 | 112.0428 | 112.0428 | 112.0428 | 0.00 |
| 06/02/2023 | 2046 On 04-May-23 | | | Bond Future | 112.34 | 112.5206 | 112.3425 | 112.5206 | 17,311.00 |
| 06/02/2023 | 2046 On 03-August-23 | | | Bond Future | 114.58 | 114.7631 | 114.5813 | 114.7631 | 0.00 |
| 06/02/2023 | 2046 On 02-November-23 | | | Bond Future | 114.78 | 114.9624 | 114.7770 | 114.9624 | 0.00 |
| 06/02/2023 | 2046 On 01-February-24 | | | Bond Future | 117.05 | 117.2425 | 117.0536 | 117.2425 | 0.00 |
| 06/02/2023 | 2046 On 02-May-24 | | | Bond Future | 117.12 | 117.3166 | 117.1248 | 117.3166 | 0.00 |
| 06/02/2023 | 2050 On 02-February-23 | | | Bond Future | 112.27 | 112.2717 | 112.2717 | 112.2717 | 0.00 |
| 06/02/2023 | 2050 On 04-May-23 | | | Bond Future | 115.04 | 114.8350 | 115.0405 | 114.8350 | 13,256.00 |
| 06/02/2023 | 2050 On 03-August-23 | | | Bond Future | 115.15 | 114.9452 | 115.1546 | 114.9452 | 0.00 |
| 06/02/2023 | 2050 On 02-November-23 | | | Bond Future | 117.45 | 117.2321 | 117.4458 | 117.2321 | 0.00 |
| 06/02/2023 | 2050 On 01-February-24 | | | Bond Future | 117.54 | 117.3231 | 117.5415 | 117.3231 | 0.00 |
| 06/02/2023 | 2050 On 02-May-24 | | | Bond Future | 119.75 | 119.5287 | 119.7516 | 119.5287 | 0.00 |
| 06/02/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | AL37 On 04-May-23 | | | Index Future | 887.87 | 889.7480 | 887.8730 | 889.7480 | 0.00 |
| 06/02/2023 | AL37 On 03-August-23 | | | Index Future | 905.35 | 907.2660 | 905.3480 | 907.2660 | 0.00 |
| 06/02/2023 | AL37 On 02-November-23 | | | Index Future | 923.16 | 925.1090 | 923.1560 | 925.1090 | 0.00 |
| 06/02/2023 | AL37 On 01-February-24 | | | Index Future | 941.27 | 943.2600 | 941.2730 | 943.2600 | 0.00 |
| 06/02/2023 | AL37 On 02-May-24 | | | Index Future | 958.81 | 960.8260 | 958.8120 | 960.8260 | 0.00 |
| 06/02/2023 | AL7T On 04-May-23 | | | Index Future | 1024.38 | 1043.0160 | 1024.3840 | 1043.0160 | 0.00 |
| 06/02/2023 | AL7T On 03-August-23 | | | Index Future | 1044.55 | 1063.5520 | 1044.5470 | 1063.5520 | 0.00 |
| 06/02/2023 | AL7T On 02-November-23 | | | Index Future | 1065.09 | 1084.4690 | 1065.0920 | 1084.4690 | 0.00 |
| 06/02/2023 | AL7T On 01-February-24 | | | Index Future | 1086.00 | 1105.7460 | 1085.9950 | 1105.7460 | 0.00 |
| 06/02/2023 | AL7T On 02-May-24 | | | Index Future | 1106.23 | 1126.3380 | 1106.2310 | 1126.3380 | 0.00 |
| 06/02/2023 | ALBI On 04-May-23 | | | Index Future | 897.75 | 903.2440 | 897.7510 | 903.2440 | 106.00 |
| 06/02/2023 | ALBI On 03-August-23 | | | Index Future | 915.42 | 921.0280 | 915.4220 | 921.0280 | 0.00 |
| 06/02/2023 | ALBI On 02-November-23 | | | Index Future | 933.43 | 939.1420 | 933.4270 | 939.1420 | 0.00 |
| 06/02/2023 | ALBI On 01-February-24 | | | Index Future | 951.75 | 957.5680 | 951.7460 | 957.5680 | 0.00 |
| 06/02/2023 | ALBI On 02-May-24 | | | Index Future | 969.48 | 975.4010 | 969.4800 | 975.4010 | 0.00 |
| 06/02/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C023 On 28-February-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 06/02/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2023 | ES33 On 02-February-23 | | | Bond Future | 11.71 | 77.7963 | 11.7100 | 77.7963 | 0.00 |
| 06/02/2023 | ES33 On 04-May-23 | | | Bond Future | 11.98 | 75.2556 | 11.9802 | 75.2556 | 0.00 |
| 06/02/2023 | ES33 On 03-August-23 | | | Bond Future | 12.13 | 76.7556 | 12.1283 | 76.7556 | 350.00 |
| 06/02/2023 | ES33 On 02-November-23 | | | Bond Future | 12.29 | 74.4889 | 12.2878 | 74.4889 | 0.00 |
| 06/02/2023 | ES33 On 01-February-24 | | | Bond Future | 12.46 | 75.9652 | 12.4606 | 75.9652 | 0.00 |
| 06/02/2023 | ES33 On 02-May-24 | | | Bond Future | 12.66 | 73.5979 | 12.6581 | 73.5979 | 0.00 |
| 06/02/2023 | ES42 On 02-February-23 | | | Bond Future | 12.15 | 75.5247 | 12.1450 | 75.5247 | 0.00 |
| 06/02/2023 | ES42 On 04-May-23 | | | Bond Future | 12.47 | 72.2856 | 12.4700 | 72.2856 | 0.00 |
| 06/02/2023 | ES42 On 03-August-23 | | | Bond Future | 12.61 | 73.7267 | 12.6098 | 73.7267 | 4,000.00 |
| 06/02/2023 | ES42 On 02-November-23 | | | Bond Future | 12.76 | 70.9312 | 12.7592 | 70.9312 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | ES42 On 01-February-24 | | | Bond Future | 12.91 | 72.3362 | 12.9129 | 72.3362 | 0.00 |
| 06/02/2023 | ES42 On 02-May-24 | | | Bond Future | 13.09 | 69.4315 | 13.0918 | 69.4315 | 0.00 |
| 06/02/2023 | GOVI On 04-May-23 | | | GOVI | 885.37 | 890.8060 | 885.3720 | 890.8060 | 842.00 |
| 06/02/2023 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 324920 | 38 | 324920 | 38 | 0.00 |
| 06/02/2023 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 325120 | 38 | 325120 | 38 | 0.00 |
| 06/02/2023 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 325020 | 38 | 325020 | 38 | 0.00 |
| 06/02/2023 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 03-August-23 | | | GOVI | 902.80 | 908.3450 | 902.7990 | 908.3450 | 0.00 |
| 06/02/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 655690 | 71 | 655690 | 71 | 0.00 |
| 06/02/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 655890 | 71 | 655890 | 71 | 0.00 |
| 06/02/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 655790 | 71 | 655790 | 71 | 0.00 |
| 06/02/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 02-November-23 | | | GOVI | 920.56 | 926.2100 | 920.5560 | 926.2100 | 0.00 |
| 06/02/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 347560 | 40 | 347560 | 40 | 0.00 |
| 06/02/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 347460 | 40 | 347460 | 40 | 0.00 |
| 06/02/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 347360 | 40 | 347360 | 40 | 0.00 |
| 06/02/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 01-February-24 | | | GOVI | 938.62 | 944.3820 | 938.6220 | 944.3820 | 0.00 |
| 06/02/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 586420 | 64 | 586420 | 64 | 0.00 |
| 06/02/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 586320 | 64 | 586320 | 64 | 0.00 |
| 06/02/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 586220 | 64 | 586220 | 64 | 0.00 |
| 06/02/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 02-May-24 | | | GOVI | 956.11 | 961.9690 | 956.1120 | 961.9690 | 0.00 |
| 06/02/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 51420 | 11 | 51420 | 11 | 0.00 |
| 06/02/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 51320 | 11 | 51320 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 51220 | 11 | 51220 | 11 | 0.00 |
| 06/02/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 06/02/2023 | IGOV On 04-May-23 | | | Index Future | 325.62 | 328.2960 | 325.6170 | 328.2960 | 655.00 |
| 06/02/2023 | IGOV On 03-August-23 | | | Index Future | 332.10 | 334.8380 | 332.1040 | 334.8380 | 0.00 |
| 06/02/2023 | IGOV On 02-November-23 | | | Index Future | 338.71 | 341.5010 | 338.7130 | 341.5010 | 0.00 |
| 06/02/2023 | IGOV On 01-February-24 | | | Index Future | 345.44 | 348.2770 | 345.4360 | 348.2770 | 0.00 |
| 06/02/2023 | IGOV On 02-May-24 | | | Index Future | 351.95 | 354.8370 | 351.9460 | 354.8370 | 0.00 |
| 06/02/2023 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 06/02/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 06/02/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 06/02/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 06/02/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 06/02/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 06/02/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 06/02/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 06/02/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 06/02/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 06/02/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 06/02/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 06/02/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 06/02/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 06/02/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 06/02/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 06/02/2023 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.46 | 92.5400 | 7.4550 | 92.5400 | 0.00 |
| 06/02/2023 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.47 | 92.5250 | 7.4650 | 92.5250 | 0.00 |
| 06/02/2023 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.61 | 92.4150 | 7.6100 | 92.4150 | 0.00 |
| 06/02/2023 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.62 | 92.4050 | 7.6200 | 92.4050 | 0.00 |
| 06/02/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.67 | 92.3900 | 7.6650 | 92.3900 | 0.00 |
| 06/02/2023 | JBAF On 19-July-23 | | | Jibar Tradeable Future | 7.65 | 92.4350 | 7.6500 | 92.4350 | 0.00 |
| 06/02/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.63 | 92.4350 | 7.6300 | 92.4350 | 75.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.44 | 92.6800 | 7.4350 | 92.6800 | 272.00 |
| 06/02/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.39 | 92.7550 | 7.3850 | 92.7550 | 0.00 |
| 06/02/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.19 | 92.9850 | 7.1900 | 92.9850 | 0.00 |
| 06/02/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.17 | 92.9950 | 7.1700 | 92.9950 | 68.00 |
| 06/02/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.15 | 93.0000 | 7.1450 | 93.0000 | 0.00 |
| 06/02/2023 | R035 On 02-February-23 | | | Bond Future | 10.81 | 91.0703 | 10.8050 | 91.0703 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | | | Bond Future | 11.02 | 88.1486 | 11.0167 | 88.1486 | 156,214.00 |
| 06/02/2023 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 333 | 0 | 333 | 0 | 388.00 |
| 06/02/2023 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1069 | 1 | 1069 | 1 | 491.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.87 | Call | Bond Future | 5759 | 6 | 5759 | 6 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 3227 | 4 | 3227 | 4 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.80 | Call | Bond Future | 5465 | 6 | 5465 | 6 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 10.55 | Call | Bond Future | 1330 | 2 | 1330 | 2 | 770.00 |
| 06/02/2023 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 11621 | 12 | 11621 | 12 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 8362 | 9 | 8362 | 9 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 3193 | 4 | 3193 | 4 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1439 | 2 | 1439 | 2 | 388.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.05 | Call | Bond Future | 2663 | 3 | 2663 | 3 | 770.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 3056 | 3 | 3056 | 3 | 491.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.05 | Put | Bond Future | 2469 | 2 | 2469 | 2 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 3934 | 4 | 3934 | 4 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 451 | 0 | 451 | 0 | 388.00 |
| 06/02/2023 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 149 | 0 | 149 | 0 | 491.00 |
| 06/02/2023 | R035 On 04-May-23 | 10.55 | Put | Bond Future | 4131 | 4 | 4131 | 4 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.80 | Put | Bond Future | 1037 | 1 | 1037 | 1 | 1,035.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 2164 | 2 | 2164 | 2 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.87 | Put | Bond Future | 952 | 1 | 952 | 1 | 770.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 2093 | 2 | 2093 | 2 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 2069 | 2 | 2069 | 2 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 4673 | 4 | 4673 | 4 | 0.00 |
| 06/02/2023 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 7579 | 7 | 7579 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | R035 On 03-August-23 | | | Bond Future | 11.13 | 89.8843 | 11.1257 | 89.8843 | 2,561.00 |
| 06/02/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 6657 | 7 | 6657 | 7 | 0.00 |
| 06/02/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 6696 | 7 | 6696 | 7 | 0.00 |
| 06/02/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 6734 | 7 | 6734 | 7 | 0.00 |
| 06/02/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 06/02/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 06/02/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 06/02/2023 | R035 On 02-November-23 | | | Bond Future | 11.24 | 87.1488 | 11.2443 | 87.1488 | 123.00 |
| 06/02/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 4892 | 5 | 4892 | 5 | 0.00 |
| 06/02/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 4829 | 5 | 4829 | 5 | 0.00 |
| 06/02/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 4860 | 5 | 4860 | 5 | 0.00 |
| 06/02/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 3877 | 4 | 3877 | 4 | 0.00 |
| 06/02/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 3901 | 4 | 3901 | 4 | 0.00 |
| 06/02/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 3853 | 4 | 3853 | 4 | 0.00 |
| 06/02/2023 | R035 On 01-February-24 | | | Bond Future | 11.37 | 88.8571 | 11.3736 | 88.8571 | 0.00 |
| 06/02/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 7592 | 8 | 7592 | 8 | 0.00 |
| 06/02/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 7523 | 8 | 7523 | 8 | 0.00 |
| 06/02/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 7557 | 8 | 7557 | 8 | 0.00 |
| 06/02/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3214 | 3 | 3214 | 3 | 0.00 |
| 06/02/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3231 | 3 | 3231 | 3 | 0.00 |
| 06/02/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 3197 | 3 | 3197 | 3 | 0.00 |
| 06/02/2023 | R035 On 02-May-24 | | | Bond Future | 11.52 | 86.0028 | 11.5178 | 86.0028 | 0.00 |
| 06/02/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 4263 | 5 | 4263 | 5 | 0.00 |
| 06/02/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 4210 | 4 | 4210 | 4 | 0.00 |
| 06/02/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 4236 | 4 | 4236 | 4 | 0.00 |
| 06/02/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 5977 | 6 | 5977 | 6 | 0.00 |
| 06/02/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 6006 | 6 | 6006 | 6 | 0.00 |
| 06/02/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 5947 | 6 | 5947 | 6 | 0.00 |
| 06/02/2023 | R186 On 02-February-23 | | | Bond Future | 8.00 | 109.5604 | 7.9950 | 109.5604 | 0.00 |
| 06/02/2023 | R186 On 04-May-23 | | | Bond Future | 8.29 | 111.2365 | 8.2930 | 111.2365 | 95,557.00 |
| 06/02/2023 | R186 On 04-May-23 | 8.36 | Call | Bond Future | 1069 | 1 | 1069 | 1 | 200.00 |
| 06/02/2023 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 06/02/2023 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 2072 | 2 | 2072 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 06/02/2023 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 06/02/2023 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 06/02/2023 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 06/02/2023 | R186 On 04-May-23 | 8.36 | Put | Bond Future | 854 | 1 | 854 | 1 | 200.00 |
| 06/02/2023 | R186 On 03-August-23 | | | Bond Future | 8.32 | 108.1226 | 8.3209 | 108.1226 | 0.00 |
| 06/02/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 4396 | 5 | 4396 | 5 | 0.00 |
| 06/02/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 4345 | 5 | 4345 | 5 | 0.00 |
| 06/02/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 4371 | 5 | 4371 | 5 | 0.00 |
| 06/02/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 217 | 0 | 217 | 0 | 0.00 |
| 06/02/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 06/02/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 06/02/2023 | R186 On 02-November-23 | | | Bond Future | 8.35 | 110.2484 | 8.3522 | 110.2484 | 1,253.00 |
| 06/02/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 3475 | 4 | 3475 | 4 | 0.00 |
| 06/02/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 5807 | 6 | 5807 | 6 | 0.00 |
| 06/02/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 3453 | 4 | 3453 | 4 | 0.00 |
| 06/02/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 3497 | 4 | 3497 | 4 | 0.00 |
| 06/02/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 2969 | 3 | 2969 | 3 | 1,715.00 |
| 06/02/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 06/02/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 06/02/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 216 | 0 | 216 | 0 | 1,715.00 |
| 06/02/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 06/02/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 621 | 1 | 621 | 1 | 0.00 |
| 06/02/2023 | R186 On 01-February-24 | | | Bond Future | 8.39 | 107.1060 | 8.3916 | 107.1060 | 0.00 |
| 06/02/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 3599 | 4 | 3599 | 4 | 0.00 |
| 06/02/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 3560 | 4 | 3560 | 4 | 0.00 |
| 06/02/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 3579 | 4 | 3579 | 4 | 0.00 |
| 06/02/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 06/02/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 06/02/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 06/02/2023 | R186 On 02-May-24 | | | Bond Future | 8.49 | 109.0913 | 8.4861 | 109.0913 | 0.00 |
| 06/02/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 06/02/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 1078 | 1 | 1078 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 06/02/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 2229 | 2 | 2229 | 2 | 0.00 |
| 06/02/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 2242 | 2 | 2242 | 2 | 0.00 |
| 06/02/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 2255 | 2 | 2255 | 2 | 0.00 |
| 06/02/2023 | R197 On 02-February-23 | | | Bond Future | 329.18 | 329.1776 | 329.1776 | 329.1776 | 0.00 |
| 06/02/2023 | R197 On 04-May-23 | | | Bond Future | 335.49 | 335.4567 | 335.4947 | 335.4567 | 309.00 |
| 06/02/2023 | R197 On 03-August-23 | | | Bond Future | 333.11 | 333.0749 | 333.1133 | 333.0749 | 0.00 |
| 06/02/2023 | R197 On 02-November-23 | | | Bond Future | 339.74 | 339.7013 | 339.7406 | 339.7013 | 0.00 |
| 06/02/2023 | R202 On 02-February-23 | | | Bond Future | 245.92 | 245.9179 | 245.9179 | 245.9179 | 0.00 |
| 06/02/2023 | R202 On 04-May-23 | | | Bond Future | 250.65 | 250.6453 | 250.6504 | 250.6453 | 4,903.00 |
| 06/02/2023 | R202 On 03-August-23 | | | Bond Future | 250.83 | 250.8244 | 250.8292 | 250.8244 | 460.00 |
| 06/02/2023 | R202 On 02-November-23 | | | Bond Future | 255.82 | 255.8147 | 255.8197 | 255.8147 | 0.00 |
| 06/02/2023 | R202 On 01-February-24 | | | Bond Future | 255.96 | 255.9502 | 255.9563 | 255.9502 | 0.00 |
| 06/02/2023 | R202 On 02-May-24 | | | Bond Future | 260.77 | 260.7631 | 260.7700 | 260.7631 | 0.00 |
| 06/02/2023 | R209 On 02-February-23 | | | Bond Future | 10.84 | 70.4460 | 10.8400 | 70.4460 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | | | Bond Future | 11.06 | 68.3666 | 11.0636 | 68.3666 | 19,105.00 |
| 06/02/2023 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 2036 | 2 | 2036 | 2 | 2,500.00 |
| 06/02/2023 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2333 | 3 | 2333 | 3 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 3534 | 4 | 3534 | 4 | 1,000.00 |
| 06/02/2023 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 7252 | 8 | 7252 | 8 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 355 | 0 | 355 | 0 | 500.00 |
| 06/02/2023 | R209 On 04-May-23 | 10.50 | Call | Bond Future | 962 | 1 | 962 | 1 | 4,500.00 |
| 06/02/2023 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2278 | 3 | 2278 | 3 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2306 | 3 | 2306 | 3 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | 10.50 | Put | Bond Future | 3959 | 4 | 3959 | 4 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 6167 | 6 | 6167 | 6 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 377 | 0 | 377 | 0 | 8,500.00 |
| 06/02/2023 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 06/02/2023 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 2365 | 2 | 2365 | 2 | 8,250.00 |
| 06/02/2023 | R209 On 03-August-23 | | | Bond Future | 11.16 | 69.7129 | 11.1627 | 69.7129 | 1,690.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 5636 | 6 | 5636 | 6 | 0.00 |
| 06/02/2023 | R209 On 03-August-23 | 10.70 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 1,800.00 |
| 06/02/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 5570 | 6 | 5570 | 6 | 0.00 |
| 06/02/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 5603 | 6 | 5603 | 6 | 0.00 |
| 06/02/2023 | R209 On 03-August-23 | 10.00 | Call | Bond Future | 940 | 1 | 940 | 1 | 1,800.00 |
| 06/02/2023 | R209 On 03-August-23 | 10.00 | Put | Bond Future | 7226 | 7 | 7226 | 7 | 0.00 |
| 06/02/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 06/02/2023 | R209 On 03-August-23 | 10.70 | Put | Bond Future | 4534 | 4 | 4534 | 4 | 0.00 |
| 06/02/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 06/02/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 1809 | 2 | 1809 | 2 | 0.00 |
| 06/02/2023 | R209 On 02-November-23 | | | Bond Future | 11.27 | 67.9330 | 11.2670 | 67.9330 | 5,720.00 |
| 06/02/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 06/02/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 3983 | 4 | 3983 | 4 | 0.00 |
| 06/02/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 4010 | 4 | 4010 | 4 | 0.00 |
| 06/02/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 3647 | 3 | 3647 | 3 | 0.00 |
| 06/02/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 3669 | 4 | 3669 | 4 | 0.00 |
| 06/02/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 3624 | 3 | 3624 | 3 | 0.00 |
| 06/02/2023 | R209 On 01-February-24 | | | Bond Future | 11.38 | 69.2644 | 11.3766 | 69.2644 | 0.00 |
| 06/02/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 6464 | 7 | 6464 | 7 | 0.00 |
| 06/02/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 6493 | 7 | 6493 | 7 | 0.00 |
| 06/02/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 6523 | 7 | 6523 | 7 | 0.00 |
| 06/02/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 2908 | 3 | 2908 | 3 | 0.00 |
| 06/02/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 2923 | 3 | 2923 | 3 | 0.00 |
| 06/02/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 2939 | 3 | 2939 | 3 | 0.00 |
| 06/02/2023 | R209 On 02-May-24 | | | Bond Future | 11.51 | 67.3996 | 11.5067 | 67.3996 | 0.00 |
| 06/02/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 3757 | 4 | 3757 | 4 | 0.00 |
| 06/02/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 3710 | 4 | 3710 | 4 | 0.00 |
| 06/02/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 3734 | 4 | 3734 | 4 | 0.00 |
| 06/02/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 5339 | 5 | 5339 | 5 | 0.00 |
| 06/02/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 5365 | 5 | 5365 | 5 | 0.00 |
| 06/02/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 5312 | 5 | 5312 | 5 | 0.00 |
| 06/02/2023 | R210 On 02-February-23 | | | Bond Future | 222.96 | 222.9627 | 222.9627 | 222.9627 | 0.00 |
| 06/02/2023 | R210 On 04-May-23 | | | Bond Future | 224.16 | 224.1556 | 224.1551 | 224.1556 | 386.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | R210 On 03-August-23 | | | Bond Future | 228.62 | 228.6229 | 228.6221 | 228.6229 | 300.00 |
| 06/02/2023 | R210 On 02-November-23 | | | Bond Future | 230.01 | 230.0123 | 230.0117 | 230.0123 | 0.00 |
| 06/02/2023 | R210 On 01-February-24 | | | Bond Future | 234.57 | 234.5747 | 234.5744 | 234.5747 | 0.00 |
| 06/02/2023 | R210 On 02-May-24 | | | Bond Future | 235.76 | 235.7578 | 235.7589 | 235.7578 | 0.00 |
| 06/02/2023 | R213 On 02-February-23 | | | Bond Future | 9.95 | 86.9944 | 9.9500 | 86.9944 | 0.00 |
| 06/02/2023 | R213 On 04-May-23 | | | Bond Future | 10.22 | 84.8004 | 10.2159 | 84.8004 | 33,756.00 |
| 06/02/2023 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 3363 | 4 | 3363 | 4 | 0.00 |
| 06/02/2023 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 3396 | 4 | 3396 | 4 | 0.00 |
| 06/02/2023 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 3428 | 4 | 3428 | 4 | 0.00 |
| 06/02/2023 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 06/02/2023 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 06/02/2023 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 06/02/2023 | R213 On 03-August-23 | | | Bond Future | 10.31 | 86.4701 | 10.3122 | 86.4701 | 0.00 |
| 06/02/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 6589 | 7 | 6589 | 7 | 0.00 |
| 06/02/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 6623 | 7 | 6623 | 7 | 0.00 |
| 06/02/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 6657 | 7 | 6657 | 7 | 0.00 |
| 06/02/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 06/02/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 06/02/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 898 | 1 | 898 | 1 | 0.00 |
| 06/02/2023 | R213 On 02-November-23 | | | Bond Future | 10.42 | 84.6189 | 10.4205 | 84.6189 | 1,911.00 |
| 06/02/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 4895 | 5 | 4895 | 5 | 0.00 |
| 06/02/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 4924 | 5 | 4924 | 5 | 0.00 |
| 06/02/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 4954 | 5 | 4954 | 5 | 0.00 |
| 06/02/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 06/02/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 06/02/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 06/02/2023 | R213 On 01-February-24 | | | Bond Future | 10.54 | 86.2779 | 10.5413 | 86.2779 | 0.00 |
| 06/02/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 6565 | 7 | 6565 | 7 | 0.00 |
| 06/02/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 6505 | 7 | 6505 | 7 | 0.00 |
| 06/02/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 6535 | 7 | 6535 | 7 | 0.00 |
| 06/02/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 06/02/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 1661 | 2 | 1661 | 2 | 0.00 |
| 06/02/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 1641 | 2 | 1641 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | R213 On 02-May-24 | | | Bond Future | 10.68 | 84.3282 | 10.6823 | 84.3282 | 0.00 |
| 06/02/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 2694 | 3 | 2694 | 3 | 0.00 |
| 06/02/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 2714 | 3 | 2714 | 3 | 0.00 |
| 06/02/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 2734 | 3 | 2734 | 3 | 0.00 |
| 06/02/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 4365 | 4 | 4365 | 4 | 0.00 |
| 06/02/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 4389 | 4 | 4389 | 4 | 0.00 |
| 06/02/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 4412 | 4 | 4412 | 4 | 0.00 |
| 06/02/2023 | R214 On 02-February-23 | | | Bond Future | 11.13 | 67.1757 | 11.1250 | 67.1757 | 0.00 |
| 06/02/2023 | R214 On 04-May-23 | | | Bond Future | 11.41 | 64.7387 | 11.4065 | 64.7387 | 23,153.00 |
| 06/02/2023 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2292 | 3 | 2292 | 3 | 0.00 |
| 06/02/2023 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2237 | 3 | 2237 | 3 | 0.00 |
| 06/02/2023 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2264 | 3 | 2264 | 3 | 0.00 |
| 06/02/2023 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 2458 | 2 | 2458 | 2 | 0.00 |
| 06/02/2023 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 2484 | 2 | 2484 | 2 | 0.00 |
| 06/02/2023 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 06/02/2023 | R214 On 03-August-23 | | | Bond Future | 11.51 | 66.0134 | 11.5054 | 66.0134 | 2,980.00 |
| 06/02/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 5468 | 6 | 5468 | 6 | 0.00 |
| 06/02/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 5404 | 6 | 5404 | 6 | 0.00 |
| 06/02/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 5436 | 6 | 5436 | 6 | 0.00 |
| 06/02/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2197 | 2 | 2197 | 2 | 0.00 |
| 06/02/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 06/02/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 06/02/2023 | R214 On 02-November-23 | | | Bond Future | 11.61 | 64.0135 | 11.6114 | 64.0135 | 0.00 |
| 06/02/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3671 | 4 | 3671 | 4 | 0.00 |
| 06/02/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3723 | 4 | 3723 | 4 | 0.00 |
| 06/02/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 06/02/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 4485 | 4 | 4485 | 4 | 0.00 |
| 06/02/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 4512 | 4 | 4512 | 4 | 0.00 |
| 06/02/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 4459 | 4 | 4459 | 4 | 0.00 |
| 06/02/2023 | R214 On 01-February-24 | | | Bond Future | 11.73 | 65.2683 | 11.7251 | 65.2683 | 0.00 |
| 06/02/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 5860 | 6 | 5860 | 6 | 0.00 |
| 06/02/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 5889 | 6 | 5889 | 6 | 0.00 |
| 06/02/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 5918 | 6 | 5918 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3768 | 4 | 3768 | 4 | 0.00 |
| 06/02/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3787 | 4 | 3787 | 4 | 0.00 |
| 06/02/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3807 | 4 | 3807 | 4 | 0.00 |
| 06/02/2023 | R214 On 02-May-24 | | | Bond Future | 11.85 | 63.1814 | 11.8493 | 63.1814 | 0.00 |
| 06/02/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 3955 | 4 | 3955 | 4 | 0.00 |
| 06/02/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 3907 | 4 | 3907 | 4 | 0.00 |
| 06/02/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 3931 | 4 | 3931 | 4 | 0.00 |
| 06/02/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 5873 | 6 | 5873 | 6 | 0.00 |
| 06/02/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 5901 | 6 | 5901 | 6 | 0.00 |
| 06/02/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 5844 | 6 | 5844 | 6 | 0.00 |
| 06/02/2023 | R248 On 02-February-23 | | | Bond Future | 11.14 | 83.8192 | 11.1400 | 83.8192 | 0.00 |
| 06/02/2023 | R248 On 04-May-23 | | | Bond Future | 11.45 | 80.2925 | 11.4503 | 80.2925 | 235,512.00 |
| 06/02/2023 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 2619 | 3 | 2619 | 3 | 0.00 |
| 06/02/2023 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 06/02/2023 | R248 On 04-May-23 | 10.40 | Call | Bond Future | 537 | 1 | 537 | 1 | 1,500.00 |
| 06/02/2023 | R248 On 04-May-23 | 11.10 | Call | Bond Future | 1895 | 2 | 1895 | 2 | 1,500.00 |
| 06/02/2023 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 2652 | 3 | 2652 | 3 | 0.00 |
| 06/02/2023 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 3319 | 3 | 3319 | 3 | 0.00 |
| 06/02/2023 | R248 On 04-May-23 | 10.40 | Put | Bond Future | 8050 | 7 | 8050 | 7 | 0.00 |
| 06/02/2023 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 3388 | 3 | 3388 | 3 | 0.00 |
| 06/02/2023 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 3354 | 3 | 3354 | 3 | 0.00 |
| 06/02/2023 | R248 On 04-May-23 | 11.10 | Put | Bond Future | 4270 | 4 | 4270 | 4 | 0.00 |
| 06/02/2023 | R248 On 03-August-23 | | | Bond Future | 11.56 | 81.8359 | 11.5560 | 81.8359 | 0.00 |
| 06/02/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 6412 | 7 | 6412 | 7 | 0.00 |
| 06/02/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 6373 | 7 | 6373 | 7 | 0.00 |
| 06/02/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 6451 | 7 | 6451 | 7 | 0.00 |
| 06/02/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 2994 | 3 | 2994 | 3 | 0.00 |
| 06/02/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 3036 | 3 | 3036 | 3 | 0.00 |
| 06/02/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 06/02/2023 | R248 On 02-November-23 | | | Bond Future | 11.66 | 79.0249 | 11.6600 | 79.0249 | 0.00 |
| 06/02/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 4517 | 5 | 4517 | 5 | 0.00 |
| 06/02/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 4485 | 5 | 4485 | 5 | 0.00 |
| 06/02/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 4453 | 5 | 4453 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 5618 | 5 | 5618 | 5 | 0.00 |
| 06/02/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 5685 | 5 | 5685 | 5 | 0.00 |
| 06/02/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 5651 | 5 | 5651 | 5 | 0.00 |
| 06/02/2023 | R248 On 01-February-24 | | | Bond Future | 11.77 | 80.6108 | 11.7690 | 80.6108 | 13,000.00 |
| 06/02/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 7032 | 8 | 7032 | 8 | 0.00 |
| 06/02/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 6961 | 7 | 6961 | 7 | 0.00 |
| 06/02/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 6996 | 8 | 6996 | 8 | 0.00 |
| 06/02/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4665 | 4 | 4665 | 4 | 0.00 |
| 06/02/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4689 | 4 | 4689 | 4 | 0.00 |
| 06/02/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4641 | 4 | 4641 | 4 | 0.00 |
| 06/02/2023 | R248 On 02-May-24 | | | Bond Future | 11.90 | 77.6485 | 11.8969 | 77.6485 | 0.00 |
| 06/02/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 4720 | 5 | 4720 | 5 | 0.00 |
| 06/02/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 4690 | 5 | 4690 | 5 | 0.00 |
| 06/02/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 4661 | 5 | 4661 | 5 | 0.00 |
| 06/02/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 7371 | 7 | 7371 | 7 | 0.00 |
| 06/02/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 7443 | 7 | 7443 | 7 | 0.00 |
| 06/02/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 7406 | 7 | 7406 | 7 | 0.00 |