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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For November 2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2025 On 02-November-23 | | | Bond Future | 172.2884 | 172.3673 | 172.2884 | 172.3673 | 1,136 |
| 01/11/2023 | 2025 On 01-February-24 | | | Bond Future | 174.3282 | 174.4114 | 174.3282 | 174.4114 | 11,475 |
| 01/11/2023 | 2025 On 02-May-24 | | | Bond Future | 178.2512 | 178.3356 | 178.2512 | 178.3356 | 0 |
| 01/11/2023 | 2025 On 01-August-24 | | | Bond Future | 180.4327 | 180.5176 | 180.4327 | 180.5176 | 0 |
| 01/11/2023 | 2025 On 07-November-24 | | | Bond Future | 184.8096 | 184.8951 | 184.8096 | 184.8951 | 0 |
| 01/11/2023 | 2029 On 02-November-23 | | | Bond Future | 122.6077 | 122.6130 | 122.6077 | 122.6130 | 846 |
| 01/11/2023 | 2029 On 01-February-24 | | | Bond Future | 125.3380 | 125.3453 | 125.3380 | 125.3453 | 3,200 |
| 01/11/2023 | 2029 On 02-May-24 | | | Bond Future | 126.7911 | 126.7980 | 126.7911 | 126.7980 | 0 |
| 01/11/2023 | 2029 On 01-August-24 | | | Bond Future | 129.6495 | 129.6557 | 129.6495 | 129.6557 | 0 |
| 01/11/2023 | 2029 On 07-November-24 | | | Bond Future | 131.3939 | 131.3988 | 131.3939 | 131.3988 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | | | Bond Future | 10.5511 | 10.6544 | 90.6888 | 90.2605 | 12,579 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2030 On 02-November-23 | 9.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 800 |
| 01/11/2023 | 2030 On 02-November-23 | 9.57 | Put | Bond Future | 4197.3900 | 4625.6900 | 4.1974 | 4.6257 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 9.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 500 |
| 01/11/2023 | 2030 On 02-November-23 | 9.89 | Put | Bond Future | 2801.4800 | 3229.7800 | 2.8015 | 3.2298 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 10.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 800 |
| 01/11/2023 | 2030 On 02-November-23 | 10.07 | Put | Bond Future | 2027.8000 | 2456.1000 | 2.0278 | 2.4561 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 10.39 | Call | Bond Future | 4.0200 | 2.4900 | 0.0040 | 0.0025 | 500 |
| 01/11/2023 | 2030 On 02-November-23 | 10.39 | Put | Bond Future | 676.5200 | 1103.2900 | 0.6765 | 1.1033 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 10.62 | Call | Bond Future | 337.6500 | 153.9000 | 0.3377 | 0.1539 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 10.62 | Put | Bond Future | 51.6700 | 296.2200 | 0.0517 | 0.2962 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 1027.9000 | 643.6600 | 1.0279 | 0.6437 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 0.8000 | 44.8600 | 0.0008 | 0.0449 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 1068.6400 | 679.1300 | 1.0686 | 0.6791 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 0.6000 | 39.3900 | 0.0006 | 0.0394 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 1109.4100 | 715.1800 | 1.1094 | 0.7152 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 0.4500 | 34.5200 | 0.0005 | 0.0345 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 11.12 | Call | Bond Future | 2325.4800 | 1897.4000 | 2.3255 | 1.8974 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 11.12 | Put | Bond Future | 0.0000 | 0.2200 | 0.0000 | 0.0002 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 11.43 | Call | Bond Future | 3560.2900 | 3131.9900 | 3.5603 | 3.1320 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 11.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 500 |
| 01/11/2023 | 2030 On 02-November-23 | 11.57 | Call | Bond Future | 4110.6500 | 3682.3500 | 4.1107 | 3.6824 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 11.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 800 |
| 01/11/2023 | 2030 On 02-November-23 | 12.27 | Call | Bond Future | 6796.0800 | 6367.7800 | 6.7961 | 6.3678 | 0 |
| 01/11/2023 | 2030 On 02-November-23 | 12.27 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 500 |
| 01/11/2023 | 2030 On 01-February-24 | | | Bond Future | 10.6351 | 10.7438 | 88.6799 | 88.2436 | 55,994 |
| 01/11/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 317.7800 | 261.3600 | 0.3178 | 0.2614 | 400 |
| 01/11/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 4738.4600 | 5118.3300 | 4.7385 | 5.1183 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 541.3100 | 452.1800 | 0.5413 | 0.4522 | 500 |
| 01/11/2023 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 3605.4800 | 3952.6400 | 3.6055 | 3.9526 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 578.9600 | 484.8100 | 0.5790 | 0.4848 | 1,360 |
| 01/11/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 3475.3100 | 3817.4500 | 3.4753 | 3.8175 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 10.00 | Call | Bond Future | 649.7500 | 546.4200 | 0.6498 | 0.5464 | 500 |
| 01/11/2023 | 2030 On 01-February-24 | 10.00 | Put | Bond Future | 3253.3300 | 3586.2900 | 3.2533 | 3.5863 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 726.8000 | 613.8100 | 0.7268 | 0.6138 | 400 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 3038.7800 | 3362.0800 | 3.0388 | 3.3621 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 835.3100 | 709.2600 | 0.8353 | 0.7093 | 200 |
| 01/11/2023 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 2774.0800 | 3084.3200 | 2.7741 | 3.0843 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 1173.8800 | 1011.3200 | 1.1739 | 1.0113 | 500 |
| 01/11/2023 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 2167.5400 | 2441.2700 | 2.1675 | 2.4413 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 2489.8200 | 2225.5800 | 2.4898 | 2.2256 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 1035.9900 | 1208.0400 | 1.0360 | 1.2080 | 700 |
| 01/11/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 3353.2100 | 3044.6100 | 3.3532 | 3.0446 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 687.6700 | 815.3600 | 0.6877 | 0.8154 | 1,360 |
| 01/11/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 3471.8000 | 3158.0700 | 3.4718 | 3.1581 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 651.4500 | 774.0100 | 0.6515 | 0.7740 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 3501.7500 | 3186.7800 | 3.5018 | 3.1868 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 642.7600 | 764.0800 | 0.6428 | 0.7641 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 3531.6600 | 3215.4400 | 3.5317 | 3.2154 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 634.0400 | 754.1100 | 0.6340 | 0.7541 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 4722.4700 | 4365.3900 | 4.7225 | 4.3654 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 373.1600 | 452.3700 | 0.3732 | 0.4524 | 200 |
| 01/11/2023 | 2030 On 01-February-24 | 11.85 | Call | Bond Future | 5050.1000 | 4684.4100 | 5.0501 | 4.6844 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.85 | Put | Bond Future | 323.9200 | 394.5200 | 0.3239 | 0.3945 | 500 |
| 01/11/2023 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 5083.0900 | 4716.5800 | 5.0831 | 4.7166 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 319.3400 | 389.1200 | 0.3193 | 0.3891 | 500 |
| 01/11/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 5885.4100 | 5501.5600 | 5.8854 | 5.5016 | 0 |
| 01/11/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 226.2800 | 278.7200 | 0.2263 | 0.2787 | 400 |
| 01/11/2023 | 2030 On 02-May-24 | | | Bond Future | 10.7255 | 10.8405 | 90.6541 | 90.2077 | 19,883 |
| 01/11/2023 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 716.6800 | 623.0000 | 0.7167 | 0.6230 | 1,000 |
| 01/11/2023 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 4991.8400 | 5344.5600 | 4.9918 | 5.3446 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 838.9500 | 731.8400 | 0.8390 | 0.7318 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 4496.9900 | 4836.2800 | 4.4970 | 4.8363 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 847.7400 | 739.6900 | 0.8477 | 0.7397 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 4464.8200 | 4803.1700 | 4.4648 | 4.8032 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 856.3900 | 747.4100 | 0.8564 | 0.7474 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 4432.5300 | 4769.9500 | 4.4325 | 4.7700 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 1221.2000 | 1076.8000 | 1.2212 | 1.0768 | 1,000 |
| 01/11/2023 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 3458.9800 | 3760.9800 | 3.4590 | 3.7610 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 1957.8300 | 1756.0500 | 1.9578 | 1.7561 | 500 |
| 01/11/2023 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 2370.0900 | 2614.7100 | 2.3701 | 2.6147 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 2360.9800 | 2133.6400 | 2.3610 | 2.1336 | 1,080 |
| 01/11/2023 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 1993.8000 | 2212.8600 | 1.9938 | 2.2129 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 3049.8400 | 2785.8100 | 3.0498 | 2.7858 | 500 |
| 01/11/2023 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 1529.4000 | 1711.7700 | 1.5294 | 1.7118 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 5307.3900 | 4963.6200 | 5.3074 | 4.9636 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 729.4100 | 832.0400 | 0.7294 | 0.8320 | 1,000 |
| 01/11/2023 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 6653.1300 | 6280.1800 | 6.6531 | 6.2802 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 489.9100 | 563.3600 | 0.4899 | 0.5634 | 1,080 |
| 01/11/2023 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 9080.5200 | 8672.9000 | 9.0805 | 8.6729 | 0 |
| 01/11/2023 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 232.4400 | 271.2200 | 0.2324 | 0.2712 | 500 |
| 01/11/2023 | 2030 On 01-August-24 | | | Bond Future | 10.8247 | 10.9466 | 88.6708 | 88.2138 | 0 |
| 01/11/2023 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 1722.5600 | 1548.5300 | 1.7226 | 1.5485 | 0 |
| 01/11/2023 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 3452.5300 | 3735.4300 | 3.4525 | 3.7354 | 0 |
| 01/11/2023 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 1738.0300 | 1562.9200 | 1.7380 | 1.5629 | 0 |
| 01/11/2023 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 3429.5100 | 3711.3300 | 3.4295 | 3.7113 | 0 |
| 01/11/2023 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 1753.2900 | 1577.1100 | 1.7533 | 1.5771 | 0 |
| 01/11/2023 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 3406.2900 | 3687.0400 | 3.4063 | 3.6870 | 0 |
| 01/11/2023 | 2030 On 07-November-24 | | | Bond Future | 10.9343 | 11.0643 | 90.7980 | 90.3294 | 221 |
| 01/11/2023 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 2368.8600 | 2157.0500 | 2.3689 | 2.1571 | 0 |
| 01/11/2023 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 3074.7300 | 3331.5400 | 3.0747 | 3.3315 | 0 |
| 01/11/2023 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 2386.5600 | 2173.7500 | 2.3866 | 2.1738 | 0 |
| 01/11/2023 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 3055.9200 | 3311.7300 | 3.0559 | 3.3117 | 0 |
| 01/11/2023 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 2404.7000 | 2190.8700 | 2.4047 | 2.1909 | 0 |
| 01/11/2023 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 3037.5800 | 3292.3700 | 3.0376 | 3.2924 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | | | Bond Future | 11.4813 | 11.5855 | 83.7168 | 83.2308 | 60,610 |
| 01/11/2023 | 2032 On 02-November-23 | 10.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 7,750 |
| 01/11/2023 | 2032 On 02-November-23 | 10.35 | Put | Bond Future | 5528.7900 | 6014.7600 | 5.5288 | 6.0148 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 10.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 500 |
| 01/11/2023 | 2032 On 02-November-23 | 10.58 | Put | Bond Future | 4366.6300 | 4852.6000 | 4.3666 | 4.8526 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 10.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 500 |
| 01/11/2023 | 2032 On 02-November-23 | 10.59 | Put | Bond Future | 4316.5500 | 4802.5200 | 4.3166 | 4.8025 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 10.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 500 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2032 On 02-November-23 | 10.71 | Put | Bond Future | 3718.5500 | 4204.5200 | 3.7186 | 4.2045 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 10.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 10,000 |
| 01/11/2023 | 2032 On 02-November-23 | 10.85 | Put | Bond Future | 3027.6200 | 3513.5900 | 3.0276 | 3.5136 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.00 | Put | Bond Future | 2295.3100 | 2781.2800 | 2.2953 | 2.7813 | 500 |
| 01/11/2023 | 2032 On 02-November-23 | 11.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 500 |
| 01/11/2023 | 2032 On 02-November-23 | 11.09 | Put | Bond Future | 1859.8400 | 2345.8100 | 1.8598 | 2.3458 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 0.0600 | 0.1000 | 0.0001 | 0.0001 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 1236.0200 | 1722.0300 | 1.2360 | 1.7220 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 0.1100 | 0.1500 | 0.0001 | 0.0002 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 1188.3300 | 1674.3400 | 1.1883 | 1.6743 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 0.1700 | 0.2200 | 0.0002 | 0.0002 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 1140.6800 | 1626.7000 | 1.1407 | 1.6267 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.28 | Call | Bond Future | 1.0200 | 0.8400 | 0.0010 | 0.0008 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.28 | Put | Bond Future | 951.0600 | 1436.8500 | 0.9511 | 1.4369 | 500 |
| 01/11/2023 | 2032 On 02-November-23 | 11.50 | Call | Bond Future | 218.3600 | 92.5500 | 0.2184 | 0.0926 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.50 | Put | Bond Future | 130.8800 | 491.0400 | 0.1309 | 0.4910 | 500 |
| 01/11/2023 | 2032 On 02-November-23 | 11.60 | Call | Bond Future | 576.0400 | 284.7200 | 0.5760 | 0.2847 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.60 | Put | Bond Future | 22.5300 | 217.1800 | 0.0225 | 0.2172 | 15,500 |
| 01/11/2023 | 2032 On 02-November-23 | 11.78 | Call | Bond Future | 1383.9400 | 924.4500 | 1.3839 | 0.9245 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.78 | Put | Bond Future | 0.2200 | 26.7000 | 0.0002 | 0.0267 | 500 |
| 01/11/2023 | 2032 On 02-November-23 | 11.90 | Call | Bond Future | 1931.0700 | 1449.4000 | 1.9311 | 1.4494 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 11.90 | Put | Bond Future | 0.0000 | 4.3000 | 0.0000 | 0.0043 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 12.26 | Call | Bond Future | 3544.3300 | 3058.3600 | 3.5443 | 3.0584 | 0 |
| 01/11/2023 | 2032 On 02-November-23 | 12.26 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 500 |
| 01/11/2023 | 2032 On 01-February-24 | | | Bond Future | 11.5929 | 11.7016 | 85.5602 | 85.0649 | 93,250 |
| 01/11/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 126.3400 | 100.8900 | 0.1263 | 0.1009 | 1,200 |
| 01/11/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 7803.8900 | 8273.7600 | 7.8039 | 8.2738 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 386.5100 | 317.5700 | 0.3865 | 0.3176 | 500 |
| 01/11/2023 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 5147.5500 | 5573.9300 | 5.1476 | 5.5739 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 519.6200 | 430.8300 | 0.5196 | 0.4308 | 1,200 |
| 01/11/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 4448.9900 | 4855.5200 | 4.4490 | 4.8555 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 539.7000 | 448.1600 | 0.5397 | 0.4482 | 200 |
| 01/11/2023 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 4371.9100 | 4775.6900 | 4.3719 | 4.7757 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 927.0800 | 787.2300 | 0.9271 | 0.7872 | 500 |
| 01/11/2023 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 3271.1700 | 3626.6400 | 3.2712 | 3.6266 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 2304.8300 | 2042.9100 | 2.3048 | 2.0429 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 1590.0800 | 1823.4800 | 1.5901 | 1.8235 | 200 |
| 01/11/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 2523.2800 | 2246.9300 | 2.5233 | 2.2469 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 1447.6000 | 1666.5700 | 1.4476 | 1.6666 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 2551.1100 | 2272.9800 | 2.5511 | 2.2730 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 1430.4600 | 1647.6500 | 1.4305 | 1.6477 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 2579.2400 | 2299.3400 | 2.5792 | 2.2993 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 1413.6500 | 1629.0700 | 1.4137 | 1.6291 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 4648.4200 | 4271.2900 | 4.6484 | 4.2713 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 630.2600 | 748.4500 | 0.6303 | 0.7485 | 200 |
| 01/11/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 5070.0600 | 4679.2500 | 5.0701 | 4.6793 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 539.6900 | 644.2000 | 0.5397 | 0.6442 | 1,200 |
| 01/11/2023 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 5463.6200 | 5061.4200 | 5.4636 | 5.0614 | 0 |
| 01/11/2023 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 467.5900 | 560.7100 | 0.4676 | 0.5607 | 500 |
| 01/11/2023 | 2032 On 02-May-24 | | | Bond Future | 11.7081 | 11.8219 | 83.3028 | 82.7962 | 61,107 |
| 01/11/2023 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 598.4300 | 516.8700 | 0.5984 | 0.5169 | 1,000 |
| 01/11/2023 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 6917.3400 | 7342.4200 | 6.9173 | 7.3424 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 740.4700 | 642.8200 | 0.7405 | 0.6428 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 6180.2300 | 6589.2200 | 6.1802 | 6.5892 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 749.1400 | 650.5400 | 0.7491 | 0.6505 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 6140.3800 | 6548.4200 | 6.1404 | 6.5484 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 757.8900 | 658.3300 | 0.7579 | 0.6583 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 6100.6600 | 6507.7400 | 6.1007 | 6.5077 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 784.4600 | 681.9900 | 0.7845 | 0.6820 | 500 |
| 01/11/2023 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 5982.0000 | 6386.1700 | 5.9820 | 6.3862 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 840.0400 | 731.5700 | 0.8400 | 0.7316 | 1,550 |
| 01/11/2023 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 5748.0600 | 6146.2300 | 5.7481 | 6.1462 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 1078.3300 | 946.1700 | 1.0783 | 0.9462 | 1,000 |
| 01/11/2023 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 4982.7100 | 5357.1900 | 4.9827 | 5.3572 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 1411.8300 | 1250.3700 | 1.4118 | 1.2504 | 500 |
| 01/11/2023 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 4234.0200 | 4579.2000 | 4.2340 | 4.5792 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 1868.6200 | 1671.8500 | 1.8686 | 1.6719 | 1,550 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 3488.5500 | 3798.4200 | 3.4886 | 3.7984 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 6121.5400 | 5740.8500 | 6.1215 | 5.7409 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 1013.8800 | 1139.8300 | 1.0139 | 1.1398 | 1,000 |
| 01/11/2023 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 7052.9200 | 6650.4600 | 7.0529 | 6.6505 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 805.9700 | 910.1500 | 0.8060 | 0.9102 | 500 |
| 01/11/2023 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 7629.0300 | 7215.0200 | 7.6290 | 7.2150 | 0 |
| 01/11/2023 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 701.1400 | 793.7700 | 0.7011 | 0.7938 | 1,550 |
| 01/11/2023 | 2032 On 01-August-24 | | | Bond Future | 11.8297 | 11.9492 | 85.1609 | 84.6424 | 0 |
| 01/11/2023 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 1703.7400 | 1530.9300 | 1.7037 | 1.5309 | 0 |
| 01/11/2023 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 4827.2700 | 5172.9200 | 4.8273 | 5.1729 | 0 |
| 01/11/2023 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 1719.6900 | 1545.7200 | 1.7197 | 1.5457 | 0 |
| 01/11/2023 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 4797.5100 | 5142.0000 | 4.7975 | 5.1420 | 0 |
| 01/11/2023 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 1736.0100 | 1560.8800 | 1.7360 | 1.5609 | 0 |
| 01/11/2023 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 4768.1500 | 5111.4800 | 4.7682 | 5.1115 | 0 |
| 01/11/2023 | 2032 On 07-November-24 | | | Bond Future | 11.9733 | 12.0994 | 83.0361 | 82.5045 | 648 |
| 01/11/2023 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 2268.2600 | 2059.4500 | 2.2683 | 2.0595 | 0 |
| 01/11/2023 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 4436.3100 | 4759.0900 | 4.4363 | 4.7591 | 0 |
| 01/11/2023 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 2286.4100 | 2076.4800 | 2.2864 | 2.0765 | 0 |
| 01/11/2023 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 4410.6700 | 4732.3300 | 4.4107 | 4.7323 | 0 |
| 01/11/2023 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 2304.6500 | 2093.5900 | 2.3047 | 2.0936 | 0 |
| 01/11/2023 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 4385.1600 | 4705.6900 | 4.3852 | 4.7057 | 0 |
| 01/11/2023 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 2587.8400 | 2359.9200 | 2.5878 | 2.3599 | 1,615 |
| 01/11/2023 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 4015.4800 | 4319.1500 | 4.0155 | 4.3192 | 0 |
| 01/11/2023 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 7076.3100 | 6685.9300 | 7.0763 | 6.6859 | 0 |
| 01/11/2023 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 1465.6200 | 1606.8300 | 1.4656 | 1.6068 | 1,615 |
| 01/11/2023 | 2033 On 02-November-23 | | | Bond Future | 115.5614 | 115.7527 | 115.5614 | 115.7527 | 805 |
| 01/11/2023 | 2033 On 01-February-24 | | | Bond Future | 118.1347 | 118.3322 | 118.1347 | 118.3322 | 8,207 |
| 01/11/2023 | 2033 On 02-May-24 | | | Bond Future | 119.3297 | 119.5309 | 119.3297 | 119.5309 | 0 |
| 01/11/2023 | 2033 On 01-August-24 | | | Bond Future | 122.0200 | 122.2249 | 122.0200 | 122.2249 | 0 |
| 01/11/2023 | 2033 On 07-November-24 | | | Bond Future | 123.4811 | 123.6899 | 123.4811 | 123.6899 | 0 |
| 01/11/2023 | 2037 On 02-November-23 | | | Bond Future | 12.4664 | 12.5810 | 76.8611 | 76.2727 | 27,015 |
| 01/11/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 4966.1600 | 5554.5600 | 4.9662 | 5.5546 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 4909.3900 | 5497.7900 | 4.9094 | 5.4978 | 0 |
| 01/11/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4852.6800 | 5441.0800 | 4.8527 | 5.4411 | 0 |
| 01/11/2023 | 2037 On 02-November-23 | 12.02 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 731 |
| 01/11/2023 | 2037 On 02-November-23 | 12.02 | Put | Bond Future | 2360.6700 | 2949.0700 | 2.3607 | 2.9491 | 0 |
| 01/11/2023 | 2037 On 02-November-23 | 12.52 | Call | Bond Future | 380.1400 | 171.2800 | 0.3801 | 0.1713 | 731 |
| 01/11/2023 | 2037 On 02-November-23 | 12.52 | Put | Bond Future | 104.1100 | 483.6500 | 0.1041 | 0.4837 | 0 |
| 01/11/2023 | 2037 On 02-November-23 | 13.89 | Call | Bond Future | 6849.6700 | 6261.2700 | 6.8497 | 6.2613 | 0 |
| 01/11/2023 | 2037 On 02-November-23 | 13.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 731 |
| 01/11/2023 | 2037 On 01-February-24 | | | Bond Future | 12.5918 | 12.7107 | 74.2974 | 73.6972 | 135,982 |
| 01/11/2023 | 2037 On 01-February-24 | 12.09 | Call | Bond Future | 992.7000 | 824.3100 | 0.9927 | 0.8243 | 2,500 |
| 01/11/2023 | 2037 On 01-February-24 | 12.09 | Put | Bond Future | 3605.4500 | 4037.2200 | 3.6055 | 4.0372 | 0 |
| 01/11/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 1421.2200 | 1203.1400 | 1.4212 | 1.2031 | 0 |
| 01/11/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 2872.0300 | 3254.1100 | 2.8720 | 3.2541 | 0 |
| 01/11/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 1443.2900 | 1222.8800 | 1.4433 | 1.2229 | 0 |
| 01/11/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 2841.9000 | 3221.6500 | 2.8419 | 3.2217 | 0 |
| 01/11/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 1465.5500 | 1242.8100 | 1.4656 | 1.2428 | 0 |
| 01/11/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 2812.0100 | 3189.4300 | 2.8120 | 3.1894 | 0 |
| 01/11/2023 | 2037 On 01-February-24 | 12.93 | Call | Bond Future | 3122.3300 | 2764.8200 | 3.1223 | 2.7648 | 0 |
| 01/11/2023 | 2037 On 01-February-24 | 12.93 | Put | Bond Future | 1434.2600 | 1676.9100 | 1.4343 | 1.6769 | 2,500 |
| 01/11/2023 | 2037 On 01-February-24 | 13.93 | Call | Bond Future | 6781.0700 | 6274.2800 | 6.7811 | 6.2743 | 0 |
| 01/11/2023 | 2037 On 01-February-24 | 13.93 | Put | Bond Future | 423.3600 | 516.7300 | 0.4234 | 0.5167 | 2,500 |
| 01/11/2023 | 2037 On 02-May-24 | | | Bond Future | 12.7211 | 12.8449 | 75.9512 | 75.3374 | 0 |
| 01/11/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 649.7000 | 550.0700 | 0.6497 | 0.5501 | 0 |
| 01/11/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 7524.7900 | 8038.9600 | 7.5248 | 8.0390 | 0 |
| 01/11/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 658.7300 | 557.9600 | 0.6587 | 0.5580 | 0 |
| 01/11/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 7477.0700 | 7990.1000 | 7.4771 | 7.9901 | 0 |
| 01/11/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 667.8600 | 565.9400 | 0.6679 | 0.5659 | 0 |
| 01/11/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 7429.5000 | 7941.3800 | 7.4295 | 7.9414 | 0 |
| 01/11/2023 | 2037 On 01-August-24 | | | Bond Future | 12.8590 | 12.9881 | 73.3894 | 72.7614 | 0 |
| 01/11/2023 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 1887.4000 | 1682.0400 | 1.8874 | 1.6820 | 0 |
| 01/11/2023 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 5797.5200 | 6220.1400 | 5.7975 | 6.2201 | 0 |
| 01/11/2023 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 1905.5500 | 1698.8000 | 1.9056 | 1.6988 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 5762.9000 | 6184.1300 | 5.7629 | 6.1841 | 0 |
| 01/11/2023 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 1923.8100 | 1715.6600 | 1.9238 | 1.7157 | 1,383 |
| 01/11/2023 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 5728.4400 | 6148.2700 | 5.7284 | 6.1483 | 0 |
| 01/11/2023 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 4453.7300 | 4098.3800 | 4.4537 | 4.0984 | 0 |
| 01/11/2023 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 2954.2900 | 3226.9200 | 2.9543 | 3.2269 | 1,383 |
| 01/11/2023 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 6456.3000 | 6026.9800 | 6.4563 | 6.0270 | 0 |
| 01/11/2023 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 1965.4200 | 2164.0800 | 1.9654 | 2.1641 | 1,383 |
| 01/11/2023 | 2037 On 07-November-24 | | | Bond Future | 13.0072 | 13.1422 | 75.1491 | 74.5054 | 743 |
| 01/11/2023 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 2862.7600 | 2595.1900 | 2.8628 | 2.5952 | 0 |
| 01/11/2023 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 5006.9400 | 5383.0500 | 5.0069 | 5.3831 | 0 |
| 01/11/2023 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 2884.0000 | 2615.1100 | 2.8840 | 2.6151 | 0 |
| 01/11/2023 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 4978.1300 | 5352.9200 | 4.9781 | 5.3529 | 0 |
| 01/11/2023 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 2905.6200 | 2635.4000 | 2.9056 | 2.6354 | 0 |
| 01/11/2023 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 4949.7400 | 5323.2000 | 4.9497 | 5.3232 | 0 |
| 01/11/2023 | 2038 On 02-November-23 | | | Bond Future | 123.4411 | 123.4408 | 123.4411 | 123.4408 | 1,682 |
| 01/11/2023 | 2038 On 01-February-24 | | | Bond Future | 124.1686 | 124.1701 | 124.1686 | 124.1701 | 3,069 |
| 01/11/2023 | 2038 On 02-May-24 | | | Bond Future | 126.9627 | 126.9637 | 126.9627 | 126.9637 | 1,706 |
| 01/11/2023 | 2038 On 01-August-24 | | | Bond Future | 127.7580 | 127.7581 | 127.7580 | 127.7581 | 0 |
| 01/11/2023 | 2038 On 07-November-24 | | | Bond Future | 130.8564 | 130.8553 | 130.8564 | 130.8553 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | | | Bond Future | 12.6615 | 12.7810 | 77.4113 | 76.7638 | 18,569 |
| 01/11/2023 | 2040 On 02-November-23 | 11.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 875 |
| 01/11/2023 | 2040 On 02-November-23 | 11.50 | Put | Bond Future | 6779.9200 | 7427.3800 | 6.7799 | 7.4274 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 6282.8300 | 6930.2900 | 6.2828 | 6.9303 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 6221.0200 | 6868.4800 | 6.2210 | 6.8685 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 6159.2900 | 6806.7500 | 6.1593 | 6.8068 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 11.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 128 |
| 01/11/2023 | 2040 On 02-November-23 | 11.80 | Put | Bond Future | 4939.7000 | 5587.1600 | 4.9397 | 5.5872 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 12.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 225 |
| 01/11/2023 | 2040 On 02-November-23 | 12.10 | Put | Bond Future | 3163.0600 | 3810.5200 | 3.1631 | 3.8105 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 12.60 | Call | Bond Future | 94.2900 | 40.0400 | 0.0943 | 0.0400 | 128 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2040 On 02-November-23 | 12.60 | Put | Bond Future | 430.5700 | 1023.7800 | 0.4306 | 1.0238 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 12.97 | Call | Bond Future | 1653.5000 | 1048.6800 | 1.6535 | 1.0487 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 12.97 | Put | Bond Future | 0.3700 | 43.0100 | 0.0004 | 0.0430 | 875 |
| 01/11/2023 | 2040 On 02-November-23 | 13.10 | Call | Bond Future | 2332.3600 | 1691.2700 | 2.3324 | 1.6913 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 13.10 | Put | Bond Future | 0.0000 | 6.3700 | 0.0000 | 0.0064 | 1,100 |
| 01/11/2023 | 2040 On 02-November-23 | 13.64 | Call | Bond Future | 5048.9600 | 4401.5000 | 5.0490 | 4.4015 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 13.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 128 |
| 01/11/2023 | 2040 On 02-November-23 | 13.90 | Call | Bond Future | 6299.1700 | 5651.7100 | 6.2992 | 5.6517 | 0 |
| 01/11/2023 | 2040 On 02-November-23 | 13.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,100 |
| 01/11/2023 | 2040 On 01-February-24 | | | Bond Future | 12.7876 | 12.9117 | 74.6093 | 73.9488 | 126,543 |
| 01/11/2023 | 2040 On 01-February-24 | 12.30 | Call | Bond Future | 1072.7500 | 884.0400 | 1.0728 | 0.8840 | 1,000 |
| 01/11/2023 | 2040 On 01-February-24 | 12.30 | Put | Bond Future | 3759.5700 | 4231.3800 | 3.7596 | 4.2314 | 0 |
| 01/11/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 1129.3800 | 933.3600 | 1.1294 | 0.9334 | 0 |
| 01/11/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 3646.5200 | 4111.0200 | 3.6465 | 4.1110 | 0 |
| 01/11/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 1148.6500 | 950.1900 | 1.1487 | 0.9502 | 0 |
| 01/11/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 3609.3600 | 4071.4200 | 3.6094 | 4.0714 | 0 |
| 01/11/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 1168.1300 | 967.2100 | 1.1681 | 0.9672 | 0 |
| 01/11/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 3572.4700 | 4032.0700 | 3.5725 | 4.0321 | 0 |
| 01/11/2023 | 2040 On 01-February-24 | 12.90 | Call | Bond Future | 2560.3400 | 2219.7000 | 2.5603 | 2.2197 | 1,000 |
| 01/11/2023 | 2040 On 01-February-24 | 12.90 | Put | Bond Future | 1961.6800 | 2281.5600 | 1.9617 | 2.2816 | 0 |
| 01/11/2023 | 2040 On 01-February-24 | 13.90 | Call | Bond Future | 6198.3800 | 5667.8200 | 6.1984 | 5.6678 | 0 |
| 01/11/2023 | 2040 On 01-February-24 | 13.90 | Put | Bond Future | 595.7500 | 725.7100 | 0.5958 | 0.7257 | 1,000 |
| 01/11/2023 | 2040 On 02-May-24 | | | Bond Future | 12.9171 | 13.0462 | 76.2701 | 75.5946 | 0 |
| 01/11/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 664.8400 | 558.3400 | 0.6648 | 0.5583 | 0 |
| 01/11/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 8149.8100 | 8718.7800 | 8.1498 | 8.7188 | 0 |
| 01/11/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 674.2300 | 566.4900 | 0.6742 | 0.5665 | 0 |
| 01/11/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 8098.0100 | 8665.7400 | 8.0980 | 8.6657 | 0 |
| 01/11/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 683.7200 | 574.7200 | 0.6837 | 0.5747 | 0 |
| 01/11/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 8046.3900 | 8612.8600 | 8.0464 | 8.6129 | 0 |
| 01/11/2023 | 2040 On 01-August-24 | | | Bond Future | 13.0550 | 13.1895 | 73.4649 | 72.7739 | 0 |
| 01/11/2023 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 2070.2600 | 1838.2800 | 2.0703 | 1.8383 | 0 |
| 01/11/2023 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 6032.2300 | 6491.3100 | 6.0322 | 6.4913 | 0 |
| 01/11/2023 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 2089.8100 | 1856.2800 | 2.0898 | 1.8563 | 0 |
| 01/11/2023 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 5995.6500 | 6453.1800 | 5.9957 | 6.4532 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 2109.7100 | 1874.6200 | 2.1097 | 1.8746 | 0 |
| 01/11/2023 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 5959.4900 | 6415.4600 | 5.9595 | 6.4155 | 0 |
| 01/11/2023 | 2040 On 07-November-24 | | | Bond Future | 13.2024 | 13.3430 | 75.2263 | 74.5180 | 8,409 |
| 01/11/2023 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 3337.1500 | 3028.5900 | 3.3372 | 3.0286 | 0 |
| 01/11/2023 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 5214.4900 | 5614.2100 | 5.2145 | 5.6142 | 0 |
| 01/11/2023 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 3360.5600 | 3050.5900 | 3.3606 | 3.0506 | 0 |
| 01/11/2023 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 5185.0900 | 5583.4000 | 5.1851 | 5.5834 | 0 |
| 01/11/2023 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 3383.7500 | 3072.3700 | 3.3838 | 3.0724 | 0 |
| 01/11/2023 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 5155.5300 | 5552.4300 | 5.1555 | 5.5524 | 0 |
| 01/11/2023 | 2044 On 02-November-23 | | | Bond Future | 12.7464 | 12.8759 | 73.5410 | 72.8433 | 34,244 |
| 01/11/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 7040.2200 | 7738.0000 | 7.0402 | 7.7380 | 0 |
| 01/11/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 6976.6300 | 7674.4100 | 6.9766 | 7.6744 | 0 |
| 01/11/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 6913.1300 | 7610.9100 | 6.9131 | 7.6109 | 0 |
| 01/11/2023 | 2044 On 02-November-23 | 12.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 5,860 |
| 01/11/2023 | 2044 On 02-November-23 | 12.00 | Put | Bond Future | 4261.0400 | 4958.8200 | 4.2610 | 4.9588 | 0 |
| 01/11/2023 | 2044 On 02-November-23 | 12.75 | Call | Bond Future | 228.8300 | 80.7400 | 0.2288 | 0.0807 | 0 |
| 01/11/2023 | 2044 On 02-November-23 | 12.75 | Put | Bond Future | 209.3200 | 759.0100 | 0.2093 | 0.7590 | 5,860 |
| 01/11/2023 | 2044 On 02-November-23 | 13.00 | Call | Bond Future | 1357.5700 | 748.1700 | 1.3576 | 0.7482 | 0 |
| 01/11/2023 | 2044 On 02-November-23 | 13.00 | Put | Bond Future | 1.4700 | 89.8500 | 0.0015 | 0.0899 | 6,375 |
| 01/11/2023 | 2044 On 01-February-24 | | | Bond Future | 12.8692 | 13.0036 | 70.7790 | 70.0670 | 102,428 |
| 01/11/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 884.6900 | 709.1700 | 0.8847 | 0.7092 | 0 |
| 01/11/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4213.7800 | 4750.2600 | 4.2138 | 4.7503 | 0 |
| 01/11/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 901.2800 | 723.2600 | 0.9013 | 0.7233 | 0 |
| 01/11/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4172.6600 | 4706.6400 | 4.1727 | 4.7066 | 0 |
| 01/11/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 918.0600 | 737.5400 | 0.9181 | 0.7375 | 0 |
| 01/11/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4131.8100 | 4663.2900 | 4.1318 | 4.6633 | 0 |
| 01/11/2023 | 2044 On 01-February-24 | 13.25 | Call | Bond Future | 3438.6800 | 3004.5800 | 3.4387 | 3.0046 | 0 |
| 01/11/2023 | 2044 On 01-February-24 | 13.25 | Put | Bond Future | 1452.6700 | 1730.5700 | 1.4527 | 1.7306 | 5,000 |
| 01/11/2023 | 2044 On 02-May-24 | | | Bond Future | 12.9950 | 13.1347 | 72.3546 | 71.6264 | 27 |
| 01/11/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 629.4500 | 519.5300 | 0.6295 | 0.5195 | 0 |
| 01/11/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 8347.7200 | 8965.9700 | 8.3477 | 8.9660 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 638.5800 | 527.3400 | 0.6386 | 0.5273 | 0 |
| 01/11/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 8294.3300 | 8911.2600 | 8.2943 | 8.9113 | 0 |
| 01/11/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 647.8200 | 535.2400 | 0.6478 | 0.5352 | 0 |
| 01/11/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 8241.1300 | 8856.7200 | 8.2411 | 8.8567 | 0 |
| 01/11/2023 | 2044 On 01-August-24 | | | Bond Future | 13.1285 | 13.2741 | 69.5872 | 68.8424 | 0 |
| 01/11/2023 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 1863.2100 | 1631.3700 | 1.8632 | 1.6314 | 0 |
| 01/11/2023 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 6487.9600 | 7000.9300 | 6.4880 | 7.0009 | 0 |
| 01/11/2023 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 1881.7900 | 1648.2900 | 1.8818 | 1.6483 | 0 |
| 01/11/2023 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 6449.0700 | 6960.3800 | 6.4491 | 6.9604 | 0 |
| 01/11/2023 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 1900.4900 | 1665.3200 | 1.9005 | 1.6653 | 0 |
| 01/11/2023 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 6410.3600 | 6920.0000 | 6.4104 | 6.9200 | 0 |
| 01/11/2023 | 2044 On 07-November-24 | | | Bond Future | 13.2709 | 13.4229 | 71.2555 | 70.4922 | 0 |
| 01/11/2023 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 3335.0900 | 3002.7700 | 3.3351 | 3.0028 | 0 |
| 01/11/2023 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 5259.7900 | 5690.7800 | 5.2598 | 5.6908 | 0 |
| 01/11/2023 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 3358.3400 | 3024.4900 | 3.3583 | 3.0245 | 0 |
| 01/11/2023 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 5229.9700 | 5659.4300 | 5.2300 | 5.6594 | 0 |
| 01/11/2023 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 3381.6600 | 3046.2900 | 3.3817 | 3.0463 | 0 |
| 01/11/2023 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 5200.2900 | 5628.2300 | 5.2003 | 5.6282 | 0 |
| 01/11/2023 | 2046 On 02-November-23 | | | Bond Future | 104.8857 | 104.4094 | 104.8857 | 104.4094 | 9,418 |
| 01/11/2023 | 2046 On 01-February-24 | | | Bond Future | 107.2213 | 106.7361 | 107.2213 | 106.7361 | 11,513 |
| 01/11/2023 | 2046 On 02-May-24 | | | Bond Future | 107.4854 | 106.9885 | 107.4854 | 106.9885 | 4,626 |
| 01/11/2023 | 2046 On 01-August-24 | | | Bond Future | 109.9083 | 109.3996 | 109.9083 | 109.3996 | 0 |
| 01/11/2023 | 2046 On 07-November-24 | | | Bond Future | 110.3726 | 109.8500 | 110.3726 | 109.8500 | 0 |
| 01/11/2023 | 2050 On 02-November-23 | | | Bond Future | 105.4759 | 106.0001 | 105.4759 | 106.0001 | 7,974 |
| 01/11/2023 | 2050 On 01-February-24 | | | Bond Future | 105.5710 | 106.1086 | 105.5710 | 106.1086 | 10,813 |
| 01/11/2023 | 2050 On 02-May-24 | | | Bond Future | 107.9468 | 108.4959 | 107.9468 | 108.4959 | 3,316 |
| 01/11/2023 | 2050 On 01-August-24 | | | Bond Future | 108.0771 | 108.6377 | 108.0771 | 108.6377 | 0 |
| 01/11/2023 | 2050 On 07-November-24 | | | Bond Future | 110.6981 | 111.2713 | 110.6981 | 111.2713 | 0 |
| 01/11/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | AL37 On 02-November-23 | | | Index Future | 902.8250 | 899.5500 | 902.8250 | 899.5500 | 0 |
| 01/11/2023 | AL37 On 01-February-24 | | | Index Future | 922.7050 | 919.3630 | 922.7050 | 919.3630 | 0 |
| 01/11/2023 | AL37 On 02-May-24 | | | Index Future | 943.2500 | 939.8330 | 943.2500 | 939.8330 | 0 |
| 01/11/2023 | AL37 On 01-August-24 | | | Index Future | 964.3040 | 960.8080 | 964.3040 | 960.8080 | 0 |
| 01/11/2023 | AL37 On 07-November-24 | | | Index Future | 987.4790 | 983.8970 | 987.4790 | 983.8970 | 0 |
| 01/11/2023 | AL7T On 02-November-23 | | | Index Future | 1017.6080 | 1011.7280 | 1017.6080 | 1,011.7280 | 0 |
| 01/11/2023 | AL7T On 01-February-24 | | | Index Future | 1040.0150 | 1034.0110 | 1040.0150 | 1,034.0110 | 0 |
| 01/11/2023 | AL7T On 02-May-24 | | | Index Future | 1063.1730 | 1057.0340 | 1063.1730 | 1,057.0340 | 0 |
| 01/11/2023 | AL7T On 01-August-24 | | | Index Future | 1086.9020 | 1080.6250 | 1086.9020 | 1,080.6250 | 0 |
| 01/11/2023 | AL7T On 07-November-24 | | | Index Future | 1113.0240 | 1106.5930 | 1113.0240 | 1,106.5930 | 0 |
| 01/11/2023 | ALBI On 02-November-23 | | | Index Future | 891.0890 | 885.6550 | 891.0890 | 885.6550 | 3 |
| 01/11/2023 | ALBI On 01-February-24 | | | Index Future | 910.7110 | 905.1610 | 910.7110 | 905.1610 | 101 |
| 01/11/2023 | ALBI On 02-May-24 | | | Index Future | 930.9890 | 925.3150 | 930.9890 | 925.3150 | 0 |
| 01/11/2023 | ALBI On 01-August-24 | | | Index Future | 951.7690 | 945.9660 | 951.7690 | 945.9660 | 0 |
| 01/11/2023 | ALBI On 07-November-24 | | | Index Future | 974.6430 | 968.6990 | 974.6430 | 968.6990 | 0 |
| 01/11/2023 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 01/11/2023 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C186 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | C197 On 07-December-23 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 01/11/2023 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 01/11/2023 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | ES33 On 02-November-23 | | | Bond Future | 12.9068 | 13.0224 | 71.3903 | 70.8930 | 0 |
| 01/11/2023 | ES33 On 01-February-24 | | | Bond Future | 13.0660 | 13.1865 | 72.9801 | 72.4728 | 0 |
| 01/11/2023 | ES33 On 02-May-24 | | | Bond Future | 13.2265 | 13.3524 | 70.8231 | 70.3040 | 0 |
| 01/11/2023 | ES33 On 01-August-24 | | | Bond Future | 13.3940 | 13.5257 | 72.4189 | 71.8877 | 0 |
| 01/11/2023 | ES33 On 07-November-24 | | | Bond Future | 13.5924 | 13.7309 | 70.3694 | 69.8247 | 0 |
| 01/11/2023 | ES42 On 02-November-23 | | | Bond Future | 13.3366 | 13.4567 | 67.3706 | 66.7843 | 0 |
| 01/11/2023 | ES42 On 01-February-24 | | | Bond Future | 13.4797 | 13.6045 | 68.8708 | 68.2726 | 0 |
| 01/11/2023 | ES42 On 02-May-24 | | | Bond Future | 13.6292 | 13.7593 | 66.1581 | 65.5461 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | ES42 On 01-August-24 | | | Bond Future | 13.7813 | 13.9169 | 67.6482 | 67.0220 | 0 |
| 01/11/2023 | ES42 On 07-November-24 | | | Bond Future | 13.9577 | 14.0998 | 65.0183 | 64.3763 | 0 |
| 01/11/2023 | GOVI On 02-November-23 | | | GOVI | 878.0920 | 872.7350 | 878.0920 | 872.7350 | 7 |
| 01/11/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 77080.0000 | 130650.0000 | 7.7080 | 13.0650 | 0 |
| 01/11/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 77180.0000 | 130750.0000 | 7.7180 | 13.0750 | 0 |
| 01/11/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 77280.0000 | 130850.0000 | 7.7280 | 13.0850 | 0 |
| 01/11/2023 | GOVI On 01-February-24 | | | GOVI | 897.4270 | 891.9570 | 897.4270 | 891.9570 | 712 |
| 01/11/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 174470.0000 | 119770.0000 | 17.4470 | 11.9770 | 0 |
| 01/11/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 174370.0000 | 119670.0000 | 17.4370 | 11.9670 | 0 |
| 01/11/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 174270.0000 | 119570.0000 | 17.4270 | 11.9570 | 0 |
| 01/11/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 02-May-24 | | | GOVI | 917.4100 | 911.8170 | 917.4100 | 911.8170 | 0 |
| 01/11/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 335600.0000 | 391530.0000 | 33.5600 | 39.1530 | 0 |
| 01/11/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 335700.0000 | 391630.0000 | 33.5700 | 39.1630 | 0 |
| 01/11/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 335800.0000 | 391730.0000 | 33.5800 | 39.1730 | 0 |
| 01/11/2023 | GOVI On 01-August-24 | | | GOVI | 937.8870 | 932.1660 | 937.8870 | 932.1660 | 0 |
| 01/11/2023 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 54830.0000 | 112040.0000 | 5.4830 | 11.2040 | 0 |
| 01/11/2023 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 54930.0000 | 112140.0000 | 5.4930 | 11.2140 | 0 |
| 01/11/2023 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 55030.0000 | 112240.0000 | 5.5030 | 11.2240 | 0 |
| 01/11/2023 | GOVI On 07-November-24 | | | GOVI | 960.4270 | 954.5670 | 960.4270 | 954.5670 | 0 |
| 01/11/2023 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 116470.0000 | 57870.0000 | 11.6470 | 5.7870 | 0 |
| 01/11/2023 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 116370.0000 | 57770.0000 | 11.6370 | 5.7770 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 116270.0000 | 57670.0000 | 11.6270 | 5.7670 | 0 |
| 01/11/2023 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 01/11/2023 | IGOV On 02-November-23 | | | Index Future | 322.2270 | 322.5460 | 322.2270 | 322.5460 | 15 |
| 01/11/2023 | IGOV On 01-February-24 | | | Index Future | 329.4030 | 329.7310 | 329.4030 | 329.7310 | 606 |
| 01/11/2023 | IGOV On 02-May-24 | | | Index Future | 336.8160 | 337.1510 | 336.8160 | 337.1510 | 16 |
| 01/11/2023 | IGOV On 01-August-24 | | | Index Future | 344.4110 | 344.7520 | 344.4110 | 344.7520 | 0 |
| 01/11/2023 | IGOV On 07-November-24 | | | Index Future | 352.7690 | 353.1170 | 352.7690 | 353.1170 | 0 |
| 01/11/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 01/11/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 01/11/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 01/11/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 01/11/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 01/11/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 01/11/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 01/11/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 01/11/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 01/11/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 01/11/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 01/11/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 01/11/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 01/11/2023 | JBAF On 18-October-23 | | | Jibar Tradeable Future | 8.3420 | 8.3420 | 91.6580 | 8.3420 | 0 |
| 01/11/2023 | JBAF On 15-November-23 | | | Jibar Tradeable Future | 8.3550 | 8.3600 | 91.6450 | 91.6400 | 0 |
| 01/11/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.4250 | 8.4500 | 91.5750 | 91.5500 | 0 |
| 01/11/2023 | JBAF On 17-January-24 | | | Jibar Tradeable Future | 8.4100 | 8.4500 | 91.5900 | 91.5500 | 0 |
| 01/11/2023 | JBAF On 21-February-24 | | | Jibar Tradeable Future | 8.4300 | 8.4700 | 91.5700 | 91.5300 | 0 |
| 01/11/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.4250 | 8.4600 | 91.5750 | 91.5400 | 0 |
| 01/11/2023 | JBAF On 17-April-24 | | | Jibar Tradeable Future | 8.3700 | 8.4300 | 91.6300 | 91.5700 | 0 |
| 01/11/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.2900 | 8.3500 | 91.7100 | 91.6500 | 0 |
| 01/11/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.2000 | 8.2500 | 91.8000 | 91.7500 | 0 |
| 01/11/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.0000 | 8.1000 | 92.0000 | 91.9000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 7.9750 | 8.0400 | 92.0250 | 91.9600 | 0 |
| 01/11/2023 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 7.8600 | 7.9700 | 92.1400 | 92.0300 | 0 |
| 01/11/2023 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 7.8850 | 7.9600 | 92.1150 | 92.0400 | 0 |
| 01/11/2023 | R035 On 02-November-23 | | | Bond Future | 12.1265 | 12.2361 | 81.9023 | 81.3352 | 101,505 |
| 01/11/2023 | R035 On 02-November-23 | 10.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 400 |
| 01/11/2023 | R035 On 02-November-23 | 10.62 | Put | Bond Future | 8403.6700 | 8970.7700 | 8.4037 | 8.9708 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 11.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 400 |
| 01/11/2023 | R035 On 02-November-23 | 11.12 | Put | Bond Future | 5483.3500 | 6050.4500 | 5.4834 | 6.0505 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 3850.7700 | 4417.8700 | 3.8508 | 4.4179 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 3795.2600 | 4362.3600 | 3.7953 | 4.3624 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 3739.7900 | 4306.8900 | 3.7398 | 4.3069 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 11.70 | Call | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 6,500 |
| 01/11/2023 | R035 On 02-November-23 | 11.70 | Put | Bond Future | 2261.4500 | 2828.5600 | 2.2615 | 2.8286 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 11.74 | Call | Bond Future | 0.0000 | 0.0200 | 0.0000 | 0.0000 | 731 |
| 01/11/2023 | R035 On 02-November-23 | 11.74 | Put | Bond Future | 2045.5500 | 2612.6700 | 2.0456 | 2.6127 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 12.24 | Call | Bond Future | 623.2300 | 308.7600 | 0.6232 | 0.3088 | 731 |
| 01/11/2023 | R035 On 02-November-23 | 12.24 | Put | Bond Future | 36.0500 | 288.6800 | 0.0361 | 0.2887 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 12.85 | Call | Bond Future | 3640.1500 | 3073.0600 | 3.6402 | 3.0731 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 12.85 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 400 |
| 01/11/2023 | R035 On 02-November-23 | 13.59 | Call | Bond Future | 7123.8900 | 6556.7900 | 7.1239 | 6.5568 | 0 |
| 01/11/2023 | R035 On 02-November-23 | 13.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 731 |
| 01/11/2023 | R035 On 01-February-24 | | | Bond Future | 12.2546 | 12.3687 | 83.7058 | 83.1274 | 60,837 |
| 01/11/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 77.9100 | 59.0100 | 0.0779 | 0.0590 | 400 |
| 01/11/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 9057.9800 | 9617.4000 | 9.0580 | 9.6174 | 0 |
| 01/11/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 270.2100 | 213.3600 | 0.2702 | 0.2134 | 400 |
| 01/11/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 6359.9800 | 6881.4500 | 6.3600 | 6.8815 | 0 |
| 01/11/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 1877.2100 | 1621.8100 | 1.8772 | 1.6218 | 0 |
| 01/11/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 2258.6300 | 2581.5500 | 2.2586 | 2.5816 | 0 |
| 01/11/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 1903.0000 | 1645.3200 | 1.9030 | 1.6453 | 0 |
| 01/11/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 2233.1300 | 2553.7700 | 2.2331 | 2.5538 | 0 |
| 01/11/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 1929.1300 | 1669.1700 | 1.9291 | 1.6692 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 2208.0300 | 2526.3900 | 2.2080 | 2.5264 | 0 |
| 01/11/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 6293.8400 | 5815.9000 | 6.2938 | 5.8159 | 0 |
| 01/11/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 470.8200 | 571.2000 | 0.4708 | 0.5712 | 400 |
| 01/11/2023 | R035 On 02-May-24 | | | Bond Future | 12.3759 | 12.4948 | 81.0568 | 80.4653 | 100,132 |
| 01/11/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 734.2800 | 627.6100 | 0.7343 | 0.6276 | 0 |
| 01/11/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 6989.8700 | 7474.7200 | 6.9899 | 7.4747 | 0 |
| 01/11/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 744.2000 | 636.3500 | 0.7442 | 0.6364 | 0 |
| 01/11/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 6944.2200 | 7427.8900 | 6.9442 | 7.4279 | 0 |
| 01/11/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 754.2200 | 645.1900 | 0.7542 | 0.6452 | 0 |
| 01/11/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 6898.7300 | 7381.2200 | 6.8987 | 7.3812 | 0 |
| 01/11/2023 | R035 On 01-August-24 | | | Bond Future | 12.5020 | 12.6260 | 82.8649 | 82.2597 | 0 |
| 01/11/2023 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 1928.5100 | 1726.2700 | 1.9285 | 1.7263 | 0 |
| 01/11/2023 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 5530.6200 | 5933.5700 | 5.5306 | 5.9336 | 0 |
| 01/11/2023 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 1947.1100 | 1743.5000 | 1.9471 | 1.7435 | 0 |
| 01/11/2023 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 5497.0600 | 5898.6400 | 5.4971 | 5.8986 | 0 |
| 01/11/2023 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 1965.8100 | 1760.8300 | 1.9658 | 1.7608 | 0 |
| 01/11/2023 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 5463.6400 | 5863.8500 | 5.4636 | 5.8639 | 0 |
| 01/11/2023 | R035 On 07-November-24 | | | Bond Future | 12.6536 | 12.7836 | 80.3357 | 79.7153 | 0 |
| 01/11/2023 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 2645.1200 | 2396.3700 | 2.6451 | 2.3964 | 0 |
| 01/11/2023 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 5012.9000 | 5384.5600 | 5.0129 | 5.3846 | 0 |
| 01/11/2023 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 2665.9400 | 2415.8900 | 2.6659 | 2.4159 | 0 |
| 01/11/2023 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 4983.7600 | 5354.1200 | 4.9838 | 5.3541 | 0 |
| 01/11/2023 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 2686.5400 | 2435.1800 | 2.6865 | 2.4352 | 0 |
| 01/11/2023 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 4954.4400 | 5323.4900 | 4.9544 | 5.3235 | 0 |
| 01/11/2023 | R053 On 02-November-23 | | | Bond Future | 12.6714 | 12.7907 | 93.1430 | 92.3023 | 3,320 |
| 01/11/2023 | R053 On 02-November-23 | 12.81 | Call | Bond Future | 1011.3900 | 497.2900 | 1.0114 | 0.4973 | 0 |
| 01/11/2023 | R053 On 02-November-23 | 12.81 | Put | Bond Future | 35.6700 | 362.3200 | 0.0357 | 0.3623 | 0 |
| 01/11/2023 | R053 On 02-November-23 | 12.82 | Call | Bond Future | 1074.7500 | 536.9000 | 1.0748 | 0.5369 | 0 |
| 01/11/2023 | R053 On 02-November-23 | 12.82 | Put | Bond Future | 29.4000 | 332.3000 | 0.0294 | 0.3323 | 0 |
| 01/11/2023 | R053 On 02-November-23 | 12.83 | Call | Bond Future | 1138.9800 | 578.1900 | 1.1390 | 0.5782 | 0 |
| 01/11/2023 | R053 On 02-November-23 | 12.83 | Put | Bond Future | 24.0900 | 304.0500 | 0.0241 | 0.3041 | 0 |
| 01/11/2023 | R053 On 01-February-24 | | | Bond Future | 12.7904 | 12.9143 | 95.1940 | 94.3362 | 0 |
| 01/11/2023 | R053 On 01-February-24 | 12.92 | Call | Bond Future | 3462.9000 | 3015.2800 | 3.4629 | 3.0153 | 0 |
| 01/11/2023 | R053 On 01-February-24 | 12.92 | Put | Bond Future | 2565.7000 | 2975.9000 | 2.5657 | 2.9759 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | R053 On 01-February-24 | 12.93 | Call | Bond Future | 3502.8500 | 3052.1400 | 3.5029 | 3.0521 | 0 |
| 01/11/2023 | R053 On 01-February-24 | 12.93 | Put | Bond Future | 2537.1300 | 2944.2400 | 2.5371 | 2.9442 | 0 |
| 01/11/2023 | R053 On 01-February-24 | 12.94 | Call | Bond Future | 3542.9900 | 3089.1900 | 3.5430 | 3.0892 | 0 |
| 01/11/2023 | R053 On 01-February-24 | 12.94 | Put | Bond Future | 2508.8400 | 2912.8600 | 2.5088 | 2.9129 | 0 |
| 01/11/2023 | R053 On 02-May-24 | | | Bond Future | 12.9118 | 13.0408 | 91.4483 | 90.5710 | 5,189 |
| 01/11/2023 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 4591.6700 | 4134.3200 | 4.5917 | 4.1343 | 0 |
| 01/11/2023 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 3854.7300 | 4274.6500 | 3.8547 | 4.2747 | 0 |
| 01/11/2023 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 4630.4400 | 4170.8600 | 4.6304 | 4.1709 | 0 |
| 01/11/2023 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 3825.9800 | 4243.6700 | 3.8260 | 4.2437 | 0 |
| 01/11/2023 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 4669.0600 | 4207.2500 | 4.6691 | 4.2073 | 0 |
| 01/11/2023 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 3797.1800 | 4212.6400 | 3.7972 | 4.2126 | 0 |
| 01/11/2023 | R053 On 01-August-24 | | | Bond Future | 13.0369 | 13.1713 | 93.4877 | 92.5902 | 0 |
| 01/11/2023 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 5396.7000 | 4927.8200 | 5.3967 | 4.9278 | 0 |
| 01/11/2023 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 4773.1800 | 5201.7500 | 4.7732 | 5.2018 | 0 |
| 01/11/2023 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 5433.6500 | 4962.9000 | 5.4337 | 4.9629 | 0 |
| 01/11/2023 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 4743.6700 | 5170.3700 | 4.7437 | 5.1704 | 0 |
| 01/11/2023 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 5470.6900 | 4998.0700 | 5.4707 | 4.9981 | 0 |
| 01/11/2023 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 4714.3500 | 5139.1800 | 4.7144 | 5.1392 | 0 |
| 01/11/2023 | R053 On 07-November-24 | | | Bond Future | 13.1801 | 13.3208 | 89.8565 | 88.9368 | 0 |
| 01/11/2023 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 4382.5300 | 3982.6200 | 4.3825 | 3.9826 | 0 |
| 01/11/2023 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 7028.2500 | 7548.1100 | 7.0283 | 7.5481 | 0 |
| 01/11/2023 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 4412.6600 | 4010.9300 | 4.4127 | 4.0109 | 0 |
| 01/11/2023 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 6988.7300 | 7506.7700 | 6.9887 | 7.5068 | 0 |
| 01/11/2023 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 4442.8800 | 4039.3400 | 4.4429 | 4.0393 | 0 |
| 01/11/2023 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 6949.3900 | 7465.6200 | 6.9494 | 7.4656 | 0 |
| 01/11/2023 | R186 On 02-November-23 | | | Bond Future | 9.2106 | 9.3228 | 107.3952 | 107.0907 | 32,319 |
| 01/11/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 24.7900 | 6.5700 | 0.0248 | 0.0066 | 1,715 |
| 01/11/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 189.6300 | 475.8900 | 0.1896 | 0.4759 | 0 |
| 01/11/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 461.0300 | 218.7100 | 0.4610 | 0.2187 | 0 |
| 01/11/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 1.6800 | 63.8400 | 0.0017 | 0.0638 | 0 |
| 01/11/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 487.6100 | 238.0500 | 0.4876 | 0.2381 | 0 |
| 01/11/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 1.2300 | 56.1500 | 0.0012 | 0.0562 | 0 |
| 01/11/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 514.3000 | 258.1300 | 0.5143 | 0.2581 | 0 |
| 01/11/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 0.9000 | 49.2100 | 0.0009 | 0.0492 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 3223.3900 | 2918.9100 | 3.2234 | 2.9189 | 0 |
| 01/11/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,715 |
| 01/11/2023 | R186 On 01-February-24 | | | Bond Future | 9.2365 | 9.3593 | 104.4503 | 104.1408 | 74,227 |
| 01/11/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 1185.0400 | 1002.9600 | 1.1850 | 1.0030 | 0 |
| 01/11/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 522.6800 | 650.0800 | 0.5227 | 0.6501 | 0 |
| 01/11/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 1201.5100 | 1017.9800 | 1.2015 | 1.0180 | 0 |
| 01/11/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 514.1200 | 640.0700 | 0.5141 | 0.6401 | 0 |
| 01/11/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 1218.2700 | 1033.3200 | 1.2183 | 1.0333 | 0 |
| 01/11/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 505.8600 | 630.3900 | 0.5059 | 0.6304 | 0 |
| 01/11/2023 | R186 On 02-May-24 | | | Bond Future | 9.2563 | 9.3927 | 106.7757 | 106.4590 | 10,568 |
| 01/11/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 151.1700 | 117.3900 | 0.1512 | 0.1174 | 0 |
| 01/11/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 3150.7400 | 3433.7200 | 3.1507 | 3.4337 | 0 |
| 01/11/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 153.5700 | 119.3100 | 0.1536 | 0.1193 | 0 |
| 01/11/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 3129.0200 | 3411.5200 | 3.1290 | 3.4115 | 0 |
| 01/11/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 156.0100 | 121.2600 | 0.1560 | 0.1213 | 0 |
| 01/11/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 3107.3400 | 3389.3500 | 3.1073 | 3.3894 | 0 |
| 01/11/2023 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 1766.6500 | 1568.8700 | 1.7667 | 1.5689 | 2,030 |
| 01/11/2023 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 672.2900 | 791.2700 | 0.6723 | 0.7913 | 0 |
| 01/11/2023 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 2973.3000 | 2726.4800 | 2.9733 | 2.7265 | 0 |
| 01/11/2023 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 356.3400 | 426.2800 | 0.3563 | 0.4263 | 2,030 |
| 01/11/2023 | R186 On 01-August-24 | | | Bond Future | 9.2783 | 9.4314 | 103.8482 | 103.5237 | 0 |
| 01/11/2023 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 595.6000 | 497.2100 | 0.5956 | 0.4972 | 0 |
| 01/11/2023 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 1876.8600 | 2102.9700 | 1.8769 | 2.1030 | 0 |
| 01/11/2023 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 603.8300 | 504.5100 | 0.6038 | 0.5045 | 0 |
| 01/11/2023 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 1863.5100 | 2088.6900 | 1.8635 | 2.0887 | 0 |
| 01/11/2023 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 612.1200 | 511.8600 | 0.6121 | 0.5119 | 0 |
| 01/11/2023 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 1850.2200 | 2074.4600 | 1.8502 | 2.0745 | 0 |
| 01/11/2023 | R186 On 07-November-24 | | | Bond Future | 9.3103 | 9.4857 | 106.3402 | 106.0071 | 9,795 |
| 01/11/2023 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1110.3600 | 964.6300 | 1.1104 | 0.9646 | 0 |
| 01/11/2023 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 1454.1200 | 1641.5400 | 1.4541 | 1.6415 | 0 |
| 01/11/2023 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1120.7100 | 974.1700 | 1.1207 | 0.9742 | 0 |
| 01/11/2023 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 1445.3600 | 1631.9700 | 1.4454 | 1.6320 | 0 |
| 01/11/2023 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1131.1100 | 983.7500 | 1.1311 | 0.9838 | 0 |
| 01/11/2023 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 1436.6600 | 1622.4500 | 1.4367 | 1.6225 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | R197 On 02-November-23 | | | Bond Future | 342.7615 | 342.8224 | 342.7615 | 342.8224 | 0 |
| 01/11/2023 | R202 On 02-November-23 | | | Bond Future | 249.7569 | 251.2891 | 249.7569 | 251.2891 | 4,558 |
| 01/11/2023 | R202 On 01-February-24 | | | Bond Future | 250.3444 | 251.9145 | 250.3444 | 251.9145 | 5,070 |
| 01/11/2023 | R202 On 02-May-24 | | | Bond Future | 255.9782 | 257.5827 | 255.9782 | 257.5827 | 0 |
| 01/11/2023 | R202 On 01-August-24 | | | Bond Future | 256.6556 | 258.2941 | 256.6556 | 258.2941 | 0 |
| 01/11/2023 | R202 On 07-November-24 | | | Bond Future | 262.8806 | 264.5567 | 262.8806 | 264.5567 | 0 |
| 01/11/2023 | R209 On 02-November-23 | | | Bond Future | 12.2063 | 12.3203 | 63.0708 | 62.5558 | 18,532 |
| 01/11/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 4164.6600 | 4679.6300 | 4.1647 | 4.6796 | 0 |
| 01/11/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 4114.9900 | 4629.9600 | 4.1150 | 4.6300 | 0 |
| 01/11/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 4065.3700 | 4580.3400 | 4.0654 | 4.5803 | 0 |
| 01/11/2023 | R209 On 01-February-24 | | | Bond Future | 12.3167 | 12.4347 | 64.4595 | 63.9342 | 14,594 |
| 01/11/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 1387.4000 | 1180.0000 | 1.3874 | 1.1800 | 0 |
| 01/11/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 2276.5000 | 2594.3900 | 2.2765 | 2.5944 | 0 |
| 01/11/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 1408.1700 | 1198.6800 | 1.4082 | 1.1987 | 0 |
| 01/11/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 2251.6300 | 2567.4300 | 2.2516 | 2.5674 | 0 |
| 01/11/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 1428.9600 | 1217.3900 | 1.4290 | 1.2174 | 0 |
| 01/11/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 2226.8400 | 2540.5600 | 2.2268 | 2.5406 | 0 |
| 01/11/2023 | R209 On 02-May-24 | | | Bond Future | 12.4293 | 12.5519 | 62.7414 | 62.2042 | 0 |
| 01/11/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 576.1900 | 487.3100 | 0.5762 | 0.4873 | 0 |
| 01/11/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 6490.9800 | 6939.3500 | 6.4910 | 6.9394 | 0 |
| 01/11/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 584.2400 | 494.3400 | 0.5842 | 0.4943 | 0 |
| 01/11/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 6449.0700 | 6896.4200 | 6.4491 | 6.8964 | 0 |
| 01/11/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 592.2600 | 501.3300 | 0.5923 | 0.5013 | 0 |
| 01/11/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 6407.1900 | 6853.5100 | 6.4072 | 6.8535 | 0 |
| 01/11/2023 | R209 On 01-August-24 | | | Bond Future | 12.5461 | 12.6734 | 64.1409 | 63.5912 | 0 |
| 01/11/2023 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 1615.8800 | 1437.9000 | 1.6159 | 1.4379 | 0 |
| 01/11/2023 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 5070.1500 | 5441.8200 | 5.0702 | 5.4418 | 0 |
| 01/11/2023 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 1631.8100 | 1452.5900 | 1.6318 | 1.4526 | 0 |
| 01/11/2023 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 5039.3100 | 5409.7400 | 5.0393 | 5.4097 | 0 |
| 01/11/2023 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 1647.8400 | 1467.3700 | 1.6478 | 1.4674 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 5008.6100 | 5377.7900 | 5.0086 | 5.3778 | 0 |
| 01/11/2023 | R209 On 07-November-24 | | | Bond Future | 12.6806 | 12.8134 | 62.5222 | 61.9588 | 4,160 |
| 01/11/2023 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 2413.7500 | 2183.9400 | 2.4138 | 2.1839 | 0 |
| 01/11/2023 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 4468.2100 | 4801.7300 | 4.4682 | 4.8017 | 0 |
| 01/11/2023 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 2432.4000 | 2201.4000 | 2.4324 | 2.2014 | 0 |
| 01/11/2023 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 4442.2300 | 4774.5600 | 4.4422 | 4.7746 | 0 |
| 01/11/2023 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 2450.8700 | 2218.6900 | 2.4509 | 2.2187 | 0 |
| 01/11/2023 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 4416.1200 | 4747.2700 | 4.4161 | 4.7473 | 0 |
| 01/11/2023 | R210 On 02-November-23 | | | Bond Future | 223.3081 | 223.3177 | 223.3081 | 223.3177 | 136 |
| 01/11/2023 | R210 On 01-February-24 | | | Bond Future | 228.2810 | 228.2942 | 228.2810 | 228.2942 | 501 |
| 01/11/2023 | R210 On 02-May-24 | | | Bond Future | 230.1607 | 230.1731 | 230.1607 | 230.1731 | 0 |
| 01/11/2023 | R210 On 01-August-24 | | | Bond Future | 235.3492 | 235.3604 | 235.3492 | 235.3604 | 0 |
| 01/11/2023 | R210 On 07-November-24 | | | Bond Future | 237.7212 | 237.7299 | 237.7212 | 237.7299 | 0 |
| 01/11/2023 | R213 On 02-November-23 | | | Bond Future | 11.1513 | 11.2354 | 80.9023 | 80.5459 | 14,349 |
| 01/11/2023 | R213 On 02-November-23 | 10.94 | Call | Bond Future | 1.1600 | 1.7800 | 0.0012 | 0.0018 | 731 |
| 01/11/2023 | R213 On 02-November-23 | 10.94 | Put | Bond Future | 905.8900 | 1262.9100 | 0.9059 | 1.2629 | 0 |
| 01/11/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 89.1200 | 54.6500 | 0.0891 | 0.0547 | 0 |
| 01/11/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 264.9400 | 586.8700 | 0.2649 | 0.5869 | 0 |
| 01/11/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 104.6200 | 63.1200 | 0.1046 | 0.0631 | 0 |
| 01/11/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 237.8200 | 552.7200 | 0.2378 | 0.5527 | 0 |
| 01/11/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 121.8300 | 72.5300 | 0.1218 | 0.0725 | 0 |
| 01/11/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 212.4400 | 519.5400 | 0.2124 | 0.5195 | 0 |
| 01/11/2023 | R213 On 02-November-23 | 11.44 | Call | Bond Future | 1215.9600 | 884.4700 | 1.2160 | 0.8845 | 731 |
| 01/11/2023 | R213 On 02-November-23 | 11.44 | Put | Bond Future | 0.4600 | 25.3700 | 0.0005 | 0.0254 | 0 |
| 01/11/2023 | R213 On 02-November-23 | 12.70 | Call | Bond Future | 6253.2300 | 5896.8300 | 6.2532 | 5.8968 | 0 |
| 01/11/2023 | R213 On 02-November-23 | 12.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 731 |
| 01/11/2023 | R213 On 01-February-24 | | | Bond Future | 11.2610 | 11.3489 | 82.6837 | 82.3208 | 27,386 |
| 01/11/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 2788.5200 | 2560.3300 | 2.7885 | 2.5603 | 0 |
| 01/11/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 996.3600 | 1131.1200 | 0.9964 | 1.1311 | 0 |
| 01/11/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 2816.1900 | 2586.7800 | 2.8162 | 2.5868 | 0 |
| 01/11/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 983.8000 | 1117.3400 | 0.9838 | 1.1173 | 0 |
| 01/11/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 2843.8200 | 2613.1900 | 2.8438 | 2.6132 | 0 |
| 01/11/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 971.2300 | 1103.5500 | 0.9712 | 1.1036 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | R213 On 02-May-24 | | | Bond Future | 11.3638 | 11.4561 | 80.9654 | 80.5940 | 0 |
| 01/11/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 625.3600 | 553.8400 | 0.6254 | 0.5538 | 0 |
| 01/11/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 5153.9700 | 5453.7800 | 5.1540 | 5.4538 | 0 |
| 01/11/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 632.8200 | 560.5700 | 0.6328 | 0.5606 | 0 |
| 01/11/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 5118.2000 | 5417.2800 | 5.1182 | 5.4173 | 0 |
| 01/11/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 640.5200 | 567.5200 | 0.6405 | 0.5675 | 0 |
| 01/11/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 5082.6900 | 5381.0200 | 5.0827 | 5.3810 | 0 |
| 01/11/2023 | R213 On 01-August-24 | | | Bond Future | 11.4717 | 11.5687 | 82.7717 | 82.3915 | 0 |
| 01/11/2023 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 1633.6700 | 1500.4600 | 1.6337 | 1.5005 | 0 |
| 01/11/2023 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 4081.6200 | 4328.5600 | 4.0816 | 4.3286 | 0 |
| 01/11/2023 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 1648.5200 | 1514.4500 | 1.6485 | 1.5145 | 0 |
| 01/11/2023 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 4055.7000 | 4301.7800 | 4.0557 | 4.3018 | 0 |
| 01/11/2023 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 1663.7200 | 1528.7800 | 1.6637 | 1.5288 | 0 |
| 01/11/2023 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 4030.1600 | 4275.3700 | 4.0302 | 4.2754 | 0 |
| 01/11/2023 | R213 On 07-November-24 | | | Bond Future | 11.6078 | 11.7106 | 81.1954 | 80.8054 | 0 |
| 01/11/2023 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 2283.2900 | 2120.8400 | 2.2833 | 2.1208 | 0 |
| 01/11/2023 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 3815.1500 | 4042.6200 | 3.8152 | 4.0426 | 0 |
| 01/11/2023 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 2300.2600 | 2137.0000 | 2.3003 | 2.1370 | 0 |
| 01/11/2023 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 3793.1600 | 4019.8200 | 3.7932 | 4.0198 | 0 |
| 01/11/2023 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 2317.6100 | 2153.5500 | 2.3176 | 2.1536 | 0 |
| 01/11/2023 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 3771.5800 | 3997.4400 | 3.7716 | 3.9974 | 0 |
| 01/11/2023 | R214 On 02-November-23 | | | Bond Future | 12.4863 | 12.6055 | 59.1444 | 58.5982 | 12,958 |
| 01/11/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 5114.2200 | 5660.4100 | 5.1142 | 5.6604 | 0 |
| 01/11/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 5061.5700 | 5607.7600 | 5.0616 | 5.6078 | 0 |
| 01/11/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 5008.9800 | 5555.1700 | 5.0090 | 5.5552 | 0 |
| 01/11/2023 | R214 On 01-February-24 | | | Bond Future | 12.6011 | 12.7245 | 60.4467 | 59.8894 | 13,604 |
| 01/11/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 934.5100 | 770.8200 | 0.9345 | 0.7708 | 0 |
| 01/11/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3094.6900 | 3488.2400 | 3.0947 | 3.4882 | 0 |
| 01/11/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 950.8100 | 785.0200 | 0.9508 | 0.7850 | 0 |
| 01/11/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3062.8100 | 3454.2600 | 3.0628 | 3.4543 | 0 |
| 01/11/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 967.1700 | 799.2900 | 0.9672 | 0.7993 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3031.0400 | 3420.4000 | 3.0310 | 3.4204 | 0 |
| 01/11/2023 | R214 On 02-May-24 | | | Bond Future | 12.7092 | 12.8370 | 58.4875 | 57.9176 | 10,172 |
| 01/11/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 593.9200 | 498.8200 | 0.5939 | 0.4988 | 0 |
| 01/11/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 6662.8600 | 7137.6300 | 6.6629 | 7.1376 | 0 |
| 01/11/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 602.3300 | 506.1200 | 0.6023 | 0.5061 | 0 |
| 01/11/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 6618.8300 | 7092.4900 | 6.6188 | 7.0925 | 0 |
| 01/11/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 610.8300 | 513.5000 | 0.6108 | 0.5135 | 0 |
| 01/11/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 6574.9500 | 7047.4900 | 6.5750 | 7.0475 | 0 |
| 01/11/2023 | R214 On 02-May-24 | 12.12 | Call | Bond Future | 1378.9200 | 1194.4200 | 1.3789 | 1.1944 | 10,000 |
| 01/11/2023 | R214 On 02-May-24 | 12.12 | Put | Bond Future | 4123.9100 | 4509.2800 | 4.1239 | 4.5093 | 0 |
| 01/11/2023 | R214 On 02-May-24 | 12.14 | Call | Bond Future | 1412.9300 | 1225.2000 | 1.4129 | 1.2252 | 7,110 |
| 01/11/2023 | R214 On 02-May-24 | 12.14 | Put | Bond Future | 4061.4100 | 4443.5500 | 4.0614 | 4.4436 | 0 |
| 01/11/2023 | R214 On 02-May-24 | 12.87 | Call | Bond Future | 2979.8400 | 2674.2800 | 2.9798 | 2.6743 | 0 |
| 01/11/2023 | R214 On 02-May-24 | 12.87 | Put | Bond Future | 2264.3800 | 2528.6900 | 2.2644 | 2.5287 | 17,110 |
| 01/11/2023 | R214 On 02-May-24 | 13.52 | Call | Bond Future | 4800.2600 | 4407.5100 | 4.8003 | 4.4075 | 0 |
| 01/11/2023 | R214 On 02-May-24 | 13.52 | Put | Bond Future | 1332.3600 | 1509.4800 | 1.3324 | 1.5095 | 17,110 |
| 01/11/2023 | R214 On 01-August-24 | | | Bond Future | 12.8201 | 12.9527 | 59.7921 | 59.2092 | 0 |
| 01/11/2023 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 1843.8600 | 1639.7300 | 1.8439 | 1.6397 | 0 |
| 01/11/2023 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 4889.5500 | 5268.3900 | 4.8896 | 5.2684 | 0 |
| 01/11/2023 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 1861.3200 | 1655.8400 | 1.8613 | 1.6558 | 0 |
| 01/11/2023 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 4859.0100 | 5236.5000 | 4.8590 | 5.2365 | 0 |
| 01/11/2023 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 1878.6700 | 1671.8500 | 1.8787 | 1.6719 | 0 |
| 01/11/2023 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 4828.4200 | 5204.5700 | 4.8284 | 5.2046 | 0 |
| 01/11/2023 | R214 On 07-November-24 | | | Bond Future | 12.9510 | 13.0891 | 57.9182 | 57.3207 | 0 |
| 01/11/2023 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 2822.8900 | 2560.5400 | 2.8229 | 2.5605 | 0 |
| 01/11/2023 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 4386.8000 | 4721.9400 | 4.3868 | 4.7219 | 0 |
| 01/11/2023 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 2842.7800 | 2579.2100 | 2.8428 | 2.5792 | 0 |
| 01/11/2023 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 4361.2200 | 4695.1400 | 4.3612 | 4.6951 | 0 |
| 01/11/2023 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 2862.7500 | 2597.9600 | 2.8628 | 2.5980 | 0 |
| 01/11/2023 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 4335.7600 | 4668.4600 | 4.3358 | 4.6685 | 0 |
| 01/11/2023 | R248 On 02-November-23 | | | Bond Future | 12.6564 | 12.7758 | 72.3093 | 71.6526 | 26,950 |
| 01/11/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 7167.1400 | 7823.8400 | 7.1671 | 7.8238 | 0 |
| 01/11/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 7101.4500 | 7758.1500 | 7.1015 | 7.7582 | 0 |
| 01/11/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 7035.8500 | 7692.5500 | 7.0359 | 7.6926 | 0 |
| 01/11/2023 | R248 On 02-November-23 | 11.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 207 |
| 01/11/2023 | R248 On 02-November-23 | 11.80 | Put | Bond Future | 5049.2700 | 5705.9700 | 5.0493 | 5.7060 | 0 |
| 01/11/2023 | R248 On 02-November-23 | 12.50 | Call | Bond Future | 14.7400 | 8.2100 | 0.0147 | 0.0082 | 207 |
| 01/11/2023 | R248 On 02-November-23 | 12.50 | Put | Bond Future | 891.6600 | 1541.8300 | 0.8917 | 1.5418 | 0 |
| 01/11/2023 | R248 On 02-November-23 | 13.60 | Call | Bond Future | 4905.8100 | 4249.1100 | 4.9058 | 4.2491 | 0 |
| 01/11/2023 | R248 On 02-November-23 | 13.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 207 |
| 01/11/2023 | R248 On 01-February-24 | | | Bond Future | 12.7789 | 12.9029 | 73.9015 | 73.2315 | 224,579 |
| 01/11/2023 | R248 On 01-February-24 | 11.50 | Call | Bond Future | 210.0100 | 160.7600 | 0.2100 | 0.1608 | 1,000 |
| 01/11/2023 | R248 On 01-February-24 | 11.50 | Put | Bond Future | 7848.1700 | 8468.9100 | 7.8482 | 8.4689 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 825.6900 | 670.6900 | 0.8257 | 0.6707 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4467.7300 | 4982.7200 | 4.4677 | 4.9827 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 841.8600 | 684.5400 | 0.8419 | 0.6845 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4424.3300 | 4937.0000 | 4.4243 | 4.9370 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 858.1200 | 698.4800 | 0.8581 | 0.6985 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4381.1000 | 4891.4500 | 4.3811 | 4.8915 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 12.30 | Call | Bond Future | 1107.6100 | 914.1800 | 1.1076 | 0.9142 | 100 |
| 01/11/2023 | R248 On 01-February-24 | 12.30 | Put | Bond Future | 3806.5800 | 4283.1400 | 3.8066 | 4.2831 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 13.10 | Call | Bond Future | 3284.6800 | 2889.2000 | 3.2847 | 2.8892 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 13.10 | Put | Bond Future | 1573.1800 | 1847.6900 | 1.5732 | 1.8477 | 1,100 |
| 01/11/2023 | R248 On 01-February-24 | 13.37 | Call | Bond Future | 4241.5700 | 3789.2100 | 4.2416 | 3.7892 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 13.37 | Put | Bond Future | 1148.1500 | 1365.7800 | 1.1482 | 1.3658 | 1,000 |
| 01/11/2023 | R248 On 01-February-24 | 13.90 | Call | Bond Future | 6278.3800 | 5741.2600 | 6.2784 | 5.7413 | 0 |
| 01/11/2023 | R248 On 01-February-24 | 13.90 | Put | Bond Future | 614.6200 | 747.4900 | 0.6146 | 0.7475 | 1,100 |
| 01/11/2023 | R248 On 02-May-24 | | | Bond Future | 12.8945 | 13.0234 | 71.0978 | 70.4126 | 12,631 |
| 01/11/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 564.9900 | 472.0400 | 0.5650 | 0.4720 | 0 |
| 01/11/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 9087.5800 | 9679.8200 | 9.0876 | 9.6798 | 0 |
| 01/11/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 573.5100 | 479.3900 | 0.5735 | 0.4794 | 0 |
| 01/11/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 9030.4400 | 9621.5100 | 9.0304 | 9.6215 | 0 |
| 01/11/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 582.1400 | 486.8300 | 0.5821 | 0.4868 | 0 |
| 01/11/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 8973.5100 | 9563.3900 | 8.9735 | 9.5634 | 0 |
| 01/11/2023 | R248 On 01-August-24 | | | Bond Future | 13.0136 | 13.1477 | 72.6837 | 71.9827 | 13,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2023 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 2144.4000 | 1906.1500 | 2.1444 | 1.9062 | 0 |
| 01/11/2023 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 6099.5100 | 6562.1700 | 6.0995 | 6.5622 | 0 |
| 01/11/2023 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 2164.9800 | 1925.1200 | 2.1650 | 1.9251 | 0 |
| 01/11/2023 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 6061.9100 | 6522.9600 | 6.0619 | 6.5230 | 0 |
| 01/11/2023 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 2185.6600 | 1944.2000 | 2.1857 | 1.9442 | 0 |
| 01/11/2023 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 6024.4900 | 6483.9400 | 6.0245 | 6.4839 | 0 |
| 01/11/2023 | R248 On 07-November-24 | | | Bond Future | 13.1537 | 13.2938 | 69.9735 | 69.2551 | 0 |
| 01/11/2023 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 3439.4400 | 3125.2100 | 3.4394 | 3.1252 | 0 |
| 01/11/2023 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 5423.3700 | 5827.5300 | 5.4234 | 5.8275 | 0 |
| 01/11/2023 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 3463.9600 | 3148.2900 | 3.4640 | 3.1483 | 0 |
| 01/11/2023 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 5393.4600 | 5796.1800 | 5.3935 | 5.7962 | 0 |
| 01/11/2023 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 3488.5500 | 3171.4500 | 3.4886 | 3.1715 | 0 |
| 01/11/2023 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 5363.7000 | 5764.9900 | 5.3637 | 5.7650 | 0 |
| 01/11/2023 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/11/2023 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |