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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/07/2023 TO: 03/07/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | 2025 On 03-August-23 | | | Bond Future | 170.17 | 170.1698 | 170.1687 | 170.1698 | 6,305.00 |
| 03/07/2023 | 2025 On 02-November-23 | | | Bond Future | 173.96 | 173.9591 | 173.9577 | 173.9591 | 0.00 |
| 03/07/2023 | 2025 On 01-February-24 | | | Bond Future | 176.16 | 176.1623 | 176.1607 | 176.1623 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2025 On 02-May-24 | | | Bond Future | 180.23 | 180.2359 | 180.2344 | 180.2359 | 0.00 |
| 03/07/2023 | 2025 On 01-August-24 | | | Bond Future | 182.53 | 182.5264 | 182.5252 | 182.5264 | 0.00 |
| 03/07/2023 | 2029 On 03-August-23 | | | Bond Future | 123.06 | 122.9924 | 123.0580 | 122.9924 | 2,375.00 |
| 03/07/2023 | 2029 On 02-November-23 | | | Bond Future | 124.47 | 124.3993 | 124.4661 | 124.3993 | 0.00 |
| 03/07/2023 | 2029 On 01-February-24 | | | Bond Future | 127.33 | 127.2582 | 127.3265 | 127.2582 | 0.00 |
| 03/07/2023 | 2029 On 02-May-24 | | | Bond Future | 128.90 | 128.8321 | 128.9019 | 128.8321 | 0.00 |
| 03/07/2023 | 2029 On 01-August-24 | | | Bond Future | 131.86 | 131.7866 | 131.8583 | 131.7866 | 0.00 |
| 03/07/2023 | 2030 On 03-August-23 | | | Bond Future | 10.51 | 88.5016 | 88.5714 | 88.5016 | 80,370.00 |
| 03/07/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 3663 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 8336 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 673 | 1 | 1 | 1 | 1,012.00 |
| 03/07/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 1280 | 1 | 1 | 1 | 350.00 |
| 03/07/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 3588 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 9452 | 9 | 9 | 9 | 0.00 |
| 03/07/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 3625 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 2 | 0 | 0 | 0 | 350.00 |
| 03/07/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 700 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 6 | 0 | 0 | 0 | 1,012.00 |
| 03/07/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | | | Bond Future | 10.59 | 90.4507 | 90.5220 | 90.4507 | 19,740.00 |
| 03/07/2023 | 2030 On 02-November-23 | 12.27 | Call | Bond Future | 6924 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 11.12 | Call | Bond Future | 3258 | 3 | 3 | 3 | 500.00 |
| 03/07/2023 | 2030 On 02-November-23 | 11.57 | Call | Bond Future | 4607 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 2461 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 9.89 | Call | Bond Future | 766 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.62 | Call | Bond Future | 1991 | 2 | 2 | 2 | 500.00 |
| 03/07/2023 | 2030 On 02-November-23 | 11.43 | Call | Bond Future | 4171 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 2412 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 2436 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.07 | Call | Bond Future | 992 | 1 | 1 | 1 | 800.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.39 | Call | Bond Future | 1519 | 2 | 2 | 2 | 500.00 |
| 03/07/2023 | 2030 On 02-November-23 | 9.57 | Call | Bond Future | 465 | 0 | 0 | 0 | 800.00 |
| 03/07/2023 | 2030 On 02-November-23 | 9.57 | Put | Bond Future | 4829 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.07 | Put | Bond Future | 3187 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1535 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 1551 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 11.43 | Put | Bond Future | 777 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2030 On 02-November-23 | 12.27 | Put | Bond Future | 295 | 0 | 0 | 0 | 500.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.62 | Put | Bond Future | 1872 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 9.89 | Put | Bond Future | 3734 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1519 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 10.39 | Put | Bond Future | 2358 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 02-November-23 | 11.57 | Put | Bond Future | 663 | 1 | 1 | 1 | 800.00 |
| 03/07/2023 | 2030 On 02-November-23 | 11.12 | Put | Bond Future | 1099 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | | | Bond Future | 10.66 | 88.5023 | 88.5750 | 88.5023 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 5585 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 6316 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 5257 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 4007 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 4116 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 4143 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 1885 | 2 | 2 | 2 | 500.00 |
| 03/07/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 1369 | 1 | 1 | 1 | 400.00 |
| 03/07/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 802 | 1 | 1 | 1 | 400.00 |
| 03/07/2023 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 1129 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 4171 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.85 | Call | Bond Future | 5555 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 1501 | 1 | 2 | 1 | 200.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 3202 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 1179 | 1 | 1 | 1 | 1,360.00 |
| 03/07/2023 | 2030 On 01-February-24 | 10.00 | Call | Bond Future | 1272 | 1 | 1 | 1 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2030 On 01-February-24 | 10.00 | Put | Bond Future | 3980 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 5328 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 4298 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 4180 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 3544 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.85 | Put | Bond Future | 933 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1378 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 926 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 761 | 1 | 1 | 1 | 400.00 |
| 03/07/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 3786 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 2984 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 1853 | 2 | 2 | 2 | 700.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1389 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1400 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 1446 | 1 | 1 | 1 | 1,360.00 |
| 03/07/2023 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 1012 | 1 | 1 | 1 | 200.00 |
| 03/07/2023 | 2030 On 02-May-24 | | | Bond Future | 10.74 | 90.5286 | 90.6031 | 90.5286 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 9329 | 9 | 9 | 9 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 3651 | 4 | 4 | 4 | 500.00 |
| 03/07/2023 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 5809 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 1726 | 2 | 2 | 2 | 1,000.00 |
| 03/07/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 7077 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 2544 | 3 | 3 | 3 | 500.00 |
| 03/07/2023 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 2963 | 3 | 3 | 3 | 1,080.00 |
| 03/07/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 1243 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 1080 | 1 | 1 | 1 | 1,000.00 |
| 03/07/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 4923 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 5406 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 4952 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 2646 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 3008 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 965 | 1 | 1 | 1 | 1,080.00 |
| 03/07/2023 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 2181 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 4895 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 4015 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 1282 | 1 | 1 | 1 | 1,000.00 |
| 03/07/2023 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 532 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2030 On 01-August-24 | | | Bond Future | 10.83 | 88.5780 | 88.6543 | 88.5780 | 0.00 |
| 03/07/2023 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 2217 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 2182 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 2199 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 3907 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 3928 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 3886 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | | | Bond Future | 11.16 | 87.0161 | 87.0463 | 87.0161 | 119,264.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.45 | Call | Bond Future | 1966 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 12.00 | Call | Bond Future | 4137 | 4 | 4 | 4 | 5,000.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 3149 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.50 | Call | Bond Future | 2146 | 2 | 2 | 2 | 11,000.00 |
| 03/07/2023 | 2032 On 03-August-23 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,500.00 |
| 03/07/2023 | 2032 On 03-August-23 | 10.30 | Call | Bond Future | 3 | 0 | 0 | 0 | 7,500.00 |
| 03/07/2023 | 2032 On 03-August-23 | 12.04 | Call | Bond Future | 4305 | 4 | 4 | 4 | 3,000.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 3189 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.55 | Call | Bond Future | 2331 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 3720 | 4 | 4 | 4 | 5,000.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.55 | Put | Bond Future | 443 | 0 | 0 | 0 | 7,500.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 12.04 | Put | Bond Future | 143 | 0 | 0 | 0 | 3,000.00 |
| 03/07/2023 | 2032 On 03-August-23 | 10.30 | Put | Bond Future | 4316 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 9.60 | Put | Bond Future | 8054 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.50 | Put | Bond Future | 495 | 1 | 0 | 1 | 11,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 282 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 12.00 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | 2032 On 03-August-23 | 11.45 | Put | Bond Future | 552 | 1 | 1 | 1 | 7,500.00 |
| 03/07/2023 | 2032 On 02-November-23 | | | Bond Future | 11.25 | 84.7695 | 84.8003 | 84.7695 | 75,924.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.78 | Call | Bond Future | 3801 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 12.26 | Call | Bond Future | 5428 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 2225 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.09 | Call | Bond Future | 1891 | 2 | 2 | 2 | 500.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 2201 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.28 | Call | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.90 | Call | Bond Future | 4191 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 2251 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 10.71 | Call | Bond Future | 1143 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2032 On 02-November-23 | 10.59 | Call | Bond Future | 961 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2032 On 02-November-23 | 10.59 | Put | Bond Future | 4194 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.09 | Put | Bond Future | 2667 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 2308 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.90 | Put | Bond Future | 1176 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.28 | Put | Bond Future | 2219 | 2 | 2 | 2 | 500.00 |
| 03/07/2023 | 2032 On 02-November-23 | 10.71 | Put | Bond Future | 3778 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 2353 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 2330 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 02-November-23 | 12.26 | Put | Bond Future | 800 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2032 On 02-November-23 | 11.78 | Put | Bond Future | 1334 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2032 On 01-February-24 | | | Bond Future | 11.34 | 86.6982 | 86.7295 | 86.6982 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 6860 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 4396 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 1730 | 2 | 2 | 2 | 1,200.00 |
| 03/07/2023 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 6457 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 7233 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 748 | 1 | 1 | 1 | 1,200.00 |
| 03/07/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 4336 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 4366 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 1767 | 2 | 2 | 2 | 200.00 |
| 03/07/2023 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 2397 | 2 | 2 | 2 | 500.00 |
| 03/07/2023 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 4102 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 1446 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 2218 | 2 | 2 | 2 | 200.00 |
| 03/07/2023 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 3572 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2076 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2091 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 7256 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 1068 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 4490 | 5 | 4 | 5 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2061 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 4429 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 5038 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 1160 | 1 | 1 | 1 | 1,200.00 |
| 03/07/2023 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 1269 | 1 | 1 | 1 | 200.00 |
| 03/07/2023 | 2032 On 02-May-24 | | | Bond Future | 11.43 | 84.5199 | 84.5520 | 84.5199 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 9124 | 9 | 9 | 9 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 2497 | 2 | 2 | 2 | 500.00 |
| 03/07/2023 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 3079 | 3 | 3 | 3 | 1,550.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 1530 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 1592 | 2 | 2 | 2 | 500.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 1515 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 7622 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 8552 | 9 | 9 | 9 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 2047 | 2 | 2 | 2 | 1,000.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 1546 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 1687 | 2 | 2 | 2 | 1,550.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 1284 | 1 | 1 | 1 | 1,000.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 6353 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 5346 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 5639 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 4703 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 1056 | 1 | 1 | 1 | 500.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 5706 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 5540 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 5672 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 3450 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 4070 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 947 | 1 | 1 | 1 | 1,550.00 |
| 03/07/2023 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 1265 | 1 | 1 | 1 | 1,000.00 |
| 03/07/2023 | 2032 On 01-August-24 | | | Bond Future | 11.53 | 86.4377 | 86.4708 | 86.4377 | 0.00 |
| 03/07/2023 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 2587 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 2608 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 2628 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 4351 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 4375 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 4400 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2033 On 03-August-23 | | | Bond Future | 116.54 | 116.2965 | 116.5442 | 116.2965 | 7,167.00 |
| 03/07/2023 | 2033 On 02-November-23 | | | Bond Future | 117.71 | 117.4615 | 117.7146 | 117.4615 | 0.00 |
| 03/07/2023 | 2033 On 01-February-24 | | | Bond Future | 120.42 | 120.1609 | 120.4197 | 120.1609 | 0.00 |
| 03/07/2023 | 2033 On 02-May-24 | | | Bond Future | 121.74 | 121.4756 | 121.7405 | 121.4756 | 0.00 |
| 03/07/2023 | 2033 On 01-August-24 | | | Bond Future | 124.53 | 124.2615 | 124.5326 | 124.2615 | 0.00 |
| 03/07/2023 | 2037 On 03-August-23 | | | Bond Future | 12.09 | 76.4823 | 76.5990 | 76.4823 | 133,555.00 |
| 03/07/2023 | 2037 On 03-August-23 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,800.00 |
| 03/07/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 1443 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2037 On 03-August-23 | 11.00 | Call | Bond Future | 21 | 0 | 0 | 0 | 1,800.00 |
| 03/07/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 1384 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 1414 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 1188 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 1212 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2037 On 03-August-23 | 11.00 | Put | Bond Future | 6242 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2037 On 03-August-23 | 10.30 | Put | Bond Future | 10620 | 11 | 11 | 11 | 0.00 |
| 03/07/2023 | 2037 On 02-November-23 | | | Bond Future | 12.19 | 78.1668 | 78.2860 | 78.1668 | 14,175.00 |
| 03/07/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2037 On 02-November-23 | 12.02 | Call | Bond Future | 2156 | 2 | 2 | 2 | 750.00 |
| 03/07/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 1141 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2037 On 02-November-23 | 12.52 | Call | Bond Future | 3628 | 4 | 4 | 4 | 750.00 |
| 03/07/2023 | 2037 On 02-November-23 | 13.89 | Call | Bond Future | 8764 | 9 | 9 | 9 | 0.00 |
| 03/07/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 1176 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 4682 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 4643 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2037 On 02-November-23 | 13.89 | Put | Bond Future | 490 | 1 | 0 | 1 | 750.00 |
| 03/07/2023 | 2037 On 02-November-23 | 12.52 | Put | Bond Future | 1927 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2037 On 02-November-23 | 12.02 | Put | Bond Future | 3091 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4604 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2037 On 01-February-24 | | | Bond Future | 12.30 | 75.6886 | 75.8104 | 75.6886 | 0.00 |
| 03/07/2023 | 2037 On 01-February-24 | 13.93 | Call | Bond Future | 8958 | 9 | 9 | 9 | 0.00 |
| 03/07/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 3486 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 3514 | 3 | 4 | 3 | 0.00 |
| 03/07/2023 | 2037 On 01-February-24 | 12.09 | Call | Bond Future | 2890 | 3 | 3 | 3 | 2,500.00 |
| 03/07/2023 | 2037 On 01-February-24 | 12.93 | Call | Bond Future | 5413 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 3543 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3376 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2037 On 01-February-24 | 12.09 | Put | Bond Future | 3990 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2037 On 01-February-24 | 12.93 | Put | Bond Future | 2212 | 2 | 2 | 2 | 2,500.00 |
| 03/07/2023 | 2037 On 01-February-24 | 13.93 | Put | Bond Future | 1087 | 1 | 1 | 1 | 2,500.00 |
| 03/07/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3400 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3423 | 4 | 3 | 4 | 0.00 |
| 03/07/2023 | 2037 On 02-May-24 | | | Bond Future | 12.41 | 77.4214 | 77.5460 | 77.4214 | 0.00 |
| 03/07/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 1771 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 1786 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 1802 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 7051 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 7010 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 6969 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | 2037 On 01-August-24 | | | Bond Future | 12.53 | 74.9224 | 75.0500 | 74.9224 | 0.00 |
| 03/07/2023 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 3187 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 3164 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 3141 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 5390 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 5361 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 5331 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2038 On 03-August-23 | | | Bond Future | 125.97 | 125.9696 | 125.9721 | 125.9696 | 3,059.00 |
| 03/07/2023 | 2038 On 02-November-23 | | | Bond Future | 128.78 | 128.7747 | 128.7770 | 128.7747 | 1,706.00 |
| 03/07/2023 | 2038 On 01-February-24 | | | Bond Future | 129.72 | 129.7152 | 129.7175 | 129.7152 | 0.00 |
| 03/07/2023 | 2038 On 02-May-24 | | | Bond Future | 132.72 | 132.7147 | 132.7170 | 132.7147 | 0.00 |
| 03/07/2023 | 2038 On 01-August-24 | | | Bond Future | 133.69 | 133.6844 | 133.6870 | 133.6844 | 0.00 |
| 03/07/2023 | 2040 On 03-August-23 | | | Bond Future | 12.30 | 76.8540 | 77.0925 | 76.8540 | 126,700.00 |
| 03/07/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 1110 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 1137 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 1586 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 1647 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 1617 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2040 On 02-November-23 | | | Bond Future | 12.41 | 78.5467 | 78.7903 | 78.5467 | 6,490.00 |
| 03/07/2023 | 2040 On 02-November-23 | 11.80 | Call | Bond Future | 1281 | 1 | 1 | 1 | 128.00 |
| 03/07/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 935 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2040 On 02-November-23 | 12.60 | Call | Bond Future | 3385 | 3 | 3 | 3 | 128.00 |
| 03/07/2023 | 2040 On 02-November-23 | 13.64 | Call | Bond Future | 7281 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 904 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 919 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 5715 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 5808 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2040 On 02-November-23 | 13.64 | Put | Bond Future | 853 | 1 | 1 | 1 | 128.00 |
| 03/07/2023 | 2040 On 02-November-23 | 12.60 | Put | Bond Future | 2343 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2040 On 02-November-23 | 11.80 | Put | Bond Future | 4842 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 5761 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2040 On 01-February-24 | | | Bond Future | 12.52 | 75.8268 | 76.0758 | 75.8268 | 28.00 |
| 03/07/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 3193 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 3137 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 3165 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 4159 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 4188 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 4131 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2040 On 02-May-24 | | | Bond Future | 12.63 | 77.5627 | 77.8175 | 77.5627 | 0.00 |
| 03/07/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 1915 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 1883 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 1899 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 7731 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 7821 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 7776 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | 2040 On 01-August-24 | | | Bond Future | 12.75 | 74.8164 | 75.0771 | 74.8164 | 0.00 |
| 03/07/2023 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 3574 | 3 | 4 | 3 | 0.00 |
| 03/07/2023 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 3599 | 3 | 4 | 3 | 0.00 |
| 03/07/2023 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 3624 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 5861 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 5892 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 5924 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2044 On 03-August-23 | | | Bond Future | 12.35 | 73.3178 | 73.5281 | 73.3178 | 84,930.00 |
| 03/07/2023 | 2044 On 03-August-23 | 11.75 | Call | Bond Future | 222 | 0 | 0 | 0 | 4,553.00 |
| 03/07/2023 | 2044 On 03-August-23 | 12.50 | Call | Bond Future | 1831 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 872 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2044 On 03-August-23 | 12.00 | Call | Bond Future | 534 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 849 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 2000 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 1964 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2044 On 03-August-23 | 12.00 | Put | Bond Future | 2598 | 3 | 3 | 3 | 4,754.00 |
| 03/07/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 1928 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2044 On 03-August-23 | 12.50 | Put | Bond Future | 992 | 1 | 1 | 1 | 9,106.00 |
| 03/07/2023 | 2044 On 03-August-23 | 11.75 | Put | Bond Future | 3811 | 4 | 4 | 4 | 3,076.00 |
| 03/07/2023 | 2044 On 02-November-23 | | | Bond Future | 12.46 | 74.9326 | 75.1475 | 74.9326 | 670.00 |
| 03/07/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 845 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 6151 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 6200 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 6249 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2044 On 01-February-24 | | | Bond Future | 12.56 | 72.2557 | 72.4753 | 72.2557 | 0.00 |
| 03/07/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 2846 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 2873 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 2899 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4417 | 5 | 4 | 5 | 0.00 |
| 03/07/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4448 | 5 | 4 | 5 | 0.00 |
| 03/07/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4479 | 5 | 4 | 5 | 0.00 |
| 03/07/2023 | 2044 On 02-May-24 | | | Bond Future | 12.66 | 73.9098 | 74.1346 | 73.9098 | 0.00 |
| 03/07/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 1974 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 7788 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 7834 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 7880 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | 2044 On 01-August-24 | | | Bond Future | 12.78 | 71.2057 | 71.4357 | 71.2057 | 0.00 |
| 03/07/2023 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 3529 | 3 | 4 | 3 | 0.00 |
| 03/07/2023 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 3480 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 3504 | 3 | 4 | 3 | 0.00 |
| 03/07/2023 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 6223 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 6256 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 6190 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | 2046 On 03-August-23 | | | Bond Future | 111.80 | 110.9320 | 111.7966 | 110.9320 | 12,882.00 |
| 03/07/2023 | 2046 On 02-November-23 | | | Bond Future | 112.19 | 111.3095 | 112.1931 | 111.3095 | 4,626.00 |
| 03/07/2023 | 2046 On 01-February-24 | | | Bond Future | 114.77 | 113.8679 | 114.7715 | 113.8679 | 0.00 |
| 03/07/2023 | 2046 On 02-May-24 | | | Bond Future | 115.27 | 114.3499 | 115.2745 | 114.3499 | 0.00 |
| 03/07/2023 | 2046 On 01-August-24 | | | Bond Future | 117.92 | 116.9715 | 117.9176 | 116.9715 | 0.00 |
| 03/07/2023 | 2050 On 03-August-23 | | | Bond Future | 110.53 | 110.5281 | 110.5300 | 110.5281 | 10,740.00 |
| 03/07/2023 | 2050 On 02-November-23 | | | Bond Future | 112.99 | 112.9892 | 112.9910 | 112.9892 | 3,364.00 |
| 03/07/2023 | 2050 On 01-February-24 | | | Bond Future | 113.34 | 113.3383 | 113.3399 | 113.3383 | 0.00 |
| 03/07/2023 | 2050 On 02-May-24 | | | Bond Future | 115.96 | 115.9589 | 115.9607 | 115.9589 | 0.00 |
| 03/07/2023 | 2050 On 01-August-24 | | | Bond Future | 116.31 | 116.3072 | 116.3092 | 116.3072 | 0.00 |
| 03/07/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | AL37 On 03-August-23 | | | Index Future | 882.85 | 882.4200 | 882.8480 | 882.4200 | 0.00 |
| 03/07/2023 | AL37 On 02-November-23 | | | Index Future | 902.29 | 901.8520 | 902.2860 | 901.8520 | 0.00 |
| 03/07/2023 | AL37 On 01-February-24 | | | Index Future | 922.81 | 922.3660 | 922.8060 | 922.3660 | 0.00 |
| 03/07/2023 | AL37 On 02-May-24 | | | Index Future | 943.94 | 943.4900 | 943.9420 | 943.4900 | 0.00 |
| 03/07/2023 | AL37 On 01-August-24 | | | Index Future | 965.40 | 964.9340 | 965.4010 | 964.9340 | 0.00 |
| 03/07/2023 | AL7T On 03-August-23 | | | Index Future | 1008.12 | 1007.2270 | 1008.1200 | 1007.2270 | 0.00 |
| 03/07/2023 | AL7T On 02-November-23 | | | Index Future | 1030.32 | 1029.4080 | 1030.3160 | 1029.4080 | 0.00 |
| 03/07/2023 | AL7T On 01-February-24 | | | Index Future | 1053.75 | 1052.8230 | 1053.7480 | 1052.8230 | 0.00 |
| 03/07/2023 | AL7T On 02-May-24 | | | Index Future | 1077.88 | 1076.9350 | 1077.8830 | 1076.9350 | 0.00 |
| 03/07/2023 | AL7T On 01-August-24 | | | Index Future | 1102.39 | 1101.4110 | 1102.3870 | 1101.4110 | 0.00 |
| 03/07/2023 | ALBI On 03-August-23 | | | Index Future | 881.52 | 880.2450 | 881.5150 | 880.2450 | 106.00 |
| 03/07/2023 | ALBI On 02-November-23 | | | Index Future | 900.92 | 899.6300 | 900.9230 | 899.6300 | 0.00 |
| 03/07/2023 | ALBI On 01-February-24 | | | Index Future | 921.41 | 920.0940 | 921.4120 | 920.0940 | 0.00 |
| 03/07/2023 | ALBI On 02-May-24 | | | Index Future | 942.52 | 941.1660 | 942.5160 | 941.1660 | 0.00 |
| 03/07/2023 | ALBI On 01-August-24 | | | Index Future | 963.94 | 962.5560 | 963.9430 | 962.5560 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 03/07/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2023 | ES33 On 03-August-23 | | | Bond Future | 12.59 | 74.2203 | 74.3183 | 74.2203 | 350.00 |
| 03/07/2023 | ES33 On 02-November-23 | | | Bond Future | 12.73 | 72.0745 | 72.1745 | 72.0745 | 0.00 |
| 03/07/2023 | ES33 On 01-February-24 | | | Bond Future | 12.87 | 73.7312 | 73.8334 | 73.7312 | 0.00 |
| 03/07/2023 | ES33 On 02-May-24 | | | Bond Future | 13.01 | 71.6352 | 71.7398 | 71.6352 | 0.00 |
| 03/07/2023 | ES33 On 01-August-24 | | | Bond Future | 13.16 | 73.2759 | 73.3830 | 73.2759 | 0.00 |
| 03/07/2023 | ES42 On 03-August-23 | | | Bond Future | 13.02 | 70.7828 | 70.9719 | 70.7828 | 4,000.00 |
| 03/07/2023 | ES42 On 02-November-23 | | | Bond Future | 13.15 | 68.0955 | 68.2886 | 68.0955 | 0.00 |
| 03/07/2023 | ES42 On 01-February-24 | | | Bond Future | 13.28 | 69.6609 | 69.8585 | 69.6609 | 0.00 |
| 03/07/2023 | ES42 On 02-May-24 | | | Bond Future | 13.41 | 67.0085 | 67.2106 | 67.0085 | 0.00 |
| 03/07/2023 | ES42 On 01-August-24 | | | Bond Future | 13.55 | 68.5419 | 68.7488 | 68.5419 | 0.00 |
| 03/07/2023 | GOVI On 03-August-23 | | | GOVI | 868.90 | 867.6630 | 868.8960 | 867.6630 | 832.00 |
| 03/07/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 316660 | 30 | 32 | 30 | 0.00 |
| 03/07/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 316860 | 30 | 32 | 30 | 0.00 |
| 03/07/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 316760 | 30 | 32 | 30 | 0.00 |
| 03/07/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 02-November-23 | | | GOVI | 888.03 | 886.7710 | 888.0260 | 886.7710 | 0.00 |
| 03/07/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 22260 | 1 | 2 | 1 | 0.00 |
| 03/07/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 22160 | 1 | 2 | 1 | 0.00 |
| 03/07/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 22060 | 1 | 2 | 1 | 0.00 |
| 03/07/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 01-February-24 | | | GOVI | 908.22 | 906.9410 | 908.2220 | 906.9410 | 0.00 |
| 03/07/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 282420 | 27 | 28 | 27 | 0.00 |
| 03/07/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 282320 | 27 | 28 | 27 | 0.00 |
| 03/07/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 282220 | 27 | 28 | 27 | 0.00 |
| 03/07/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 02-May-24 | | | GOVI | 929.02 | 927.7120 | 929.0240 | 927.7120 | 0.00 |
| 03/07/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 219460 | 23 | 22 | 23 | 0.00 |
| 03/07/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 219560 | 23 | 22 | 23 | 0.00 |
| 03/07/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 219660 | 23 | 22 | 23 | 0.00 |
| 03/07/2023 | GOVI On 01-August-24 | | | GOVI | 950.14 | 948.7970 | 950.1440 | 948.7970 | 0.00 |
| 03/07/2023 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 67740 | 5 | 7 | 5 | 0.00 |
| 03/07/2023 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 67640 | 5 | 7 | 5 | 0.00 |
| 03/07/2023 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 67540 | 5 | 7 | 5 | 0.00 |
| 03/07/2023 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/07/2023 | IGOV On 03-August-23 | | | Index Future | 326.39 | 325.8740 | 326.3860 | 325.8740 | 480.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | IGOV On 02-November-23 | | | Index Future | 333.65 | 333.1300 | 333.6520 | 333.1300 | 16.00 |
| 03/07/2023 | IGOV On 01-February-24 | | | Index Future | 341.32 | 340.7860 | 341.3190 | 340.7860 | 0.00 |
| 03/07/2023 | IGOV On 02-May-24 | | | Index Future | 349.21 | 348.6660 | 349.2130 | 348.6660 | 0.00 |
| 03/07/2023 | IGOV On 01-August-24 | | | Index Future | 357.23 | 356.6650 | 357.2260 | 356.6650 | 0.00 |
| 03/07/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 03/07/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 03/07/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 03/07/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 03/07/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 03/07/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 03/07/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 03/07/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 03/07/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 03/07/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 03/07/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 03/07/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 03/07/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 03/07/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 03/07/2023 | JBAF On 19-July-23 | | | Jibar Tradeable Future | 8.52 | 91.4850 | 91.4850 | 91.4850 | 0.00 |
| 03/07/2023 | JBAF On 16-August-23 | | | Jibar Tradeable Future | 8.67 | 91.3350 | 91.3350 | 91.3350 | 0.00 |
| 03/07/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.71 | 91.2950 | 91.2950 | 91.2950 | 0.00 |
| 03/07/2023 | JBAF On 18-October-23 | | | Jibar Tradeable Future | 8.73 | 91.2750 | 91.2750 | 91.2750 | 0.00 |
| 03/07/2023 | JBAF On 15-November-23 | | | Jibar Tradeable Future | 8.72 | 91.2800 | 91.2850 | 91.2800 | 0.00 |
| 03/07/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.72 | 91.2750 | 91.2800 | 91.2750 | 0.00 |
| 03/07/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.66 | 91.3500 | 91.3450 | 91.3500 | 0.00 |
| 03/07/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.53 | 91.4850 | 91.4750 | 91.4850 | 0.00 |
| 03/07/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.40 | 91.6100 | 91.6050 | 91.6100 | 0.00 |
| 03/07/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.28 | 91.7350 | 91.7250 | 91.7350 | 0.00 |
| 03/07/2023 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.23 | 91.7850 | 91.7700 | 91.7850 | 0.00 |
| 03/07/2023 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.22 | 91.8000 | 91.7800 | 91.8000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | R035 On 03-August-23 | | | Bond Future | 11.77 | 85.7119 | 85.8009 | 85.7119 | 63,525.00 |
| 03/07/2023 | R035 On 03-August-23 | 11.75 | Call | Bond Future | 1200 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 1918 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 1953 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 1988 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R035 On 03-August-23 | 12.50 | Call | Bond Future | 4020 | 4 | 4 | 4 | 5,000.00 |
| 03/07/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 782 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 800 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R035 On 03-August-23 | 12.50 | Put | Bond Future | 225 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R035 On 03-August-23 | 11.75 | Put | Bond Future | 1335 | 1 | 1 | 1 | 4,870.00 |
| 03/07/2023 | R035 On 02-November-23 | | | Bond Future | 11.88 | 83.0891 | 83.1800 | 83.0891 | 110,029.00 |
| 03/07/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 1464 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 11.74 | Call | Bond Future | 2189 | 2 | 2 | 2 | 750.00 |
| 03/07/2023 | R035 On 02-November-23 | 12.24 | Call | Bond Future | 3688 | 4 | 4 | 4 | 750.00 |
| 03/07/2023 | R035 On 02-November-23 | 10.62 | Call | Bond Future | 392 | 0 | 0 | 0 | 400.00 |
| 03/07/2023 | R035 On 02-November-23 | 12.85 | Call | Bond Future | 5899 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 13.59 | Call | Bond Future | 8852 | 9 | 9 | 9 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 11.12 | Call | Bond Future | 916 | 1 | 1 | 1 | 400.00 |
| 03/07/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 1424 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 1444 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 3961 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 3997 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 13.59 | Put | Bond Future | 450 | 0 | 0 | 0 | 750.00 |
| 03/07/2023 | R035 On 02-November-23 | 12.85 | Put | Bond Future | 981 | 1 | 1 | 1 | 400.00 |
| 03/07/2023 | R035 On 02-November-23 | 10.62 | Put | Bond Future | 7518 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 12.24 | Put | Bond Future | 1824 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 11.12 | Put | Bond Future | 5121 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 11.74 | Put | Bond Future | 2957 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 3926 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R035 On 01-February-24 | | | Bond Future | 11.99 | 84.9795 | 85.0723 | 84.9795 | 0.00 |
| 03/07/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 4005 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 1425 | 1 | 1 | 1 | 400.00 |
| 03/07/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 3945 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 8360 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 792 | 1 | 1 | 1 | 400.00 |
| 03/07/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 3975 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 8406 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 6148 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 1171 | 1 | 1 | 1 | 400.00 |
| 03/07/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 2917 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R035 On 02-May-24 | | | Bond Future | 12.09 | 82.4105 | 82.5055 | 82.4105 | 0.00 |
| 03/07/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 1878 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 1863 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 1847 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 6654 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 6614 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 6574 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | R035 On 01-August-24 | | | Bond Future | 12.20 | 84.2808 | 84.3780 | 84.2808 | 0.00 |
| 03/07/2023 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 3132 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 3156 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 3179 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 5221 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 5192 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 5163 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R053 On 03-August-23 | | | Bond Future | 12.36 | 98.1149 | 98.3125 | 98.1149 | 0.00 |
| 03/07/2023 | R053 On 03-August-23 | 12.70 | Call | Bond Future | 3342 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R053 On 03-August-23 | 12.71 | Call | Bond Future | 3393 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R053 On 03-August-23 | 12.72 | Call | Bond Future | 3445 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R053 On 03-August-23 | 12.72 | Put | Bond Future | 839 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R053 On 03-August-23 | 12.71 | Put | Bond Future | 858 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R053 On 03-August-23 | 12.70 | Put | Bond Future | 877 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | R053 On 02-November-23 | | | Bond Future | 12.47 | 94.4098 | 94.6115 | 94.4098 | 1,349.00 |
| 03/07/2023 | R053 On 02-November-23 | 12.83 | Call | Bond Future | 5301 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R053 On 02-November-23 | 12.81 | Call | Bond Future | 5212 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R053 On 02-November-23 | 12.82 | Call | Bond Future | 5256 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R053 On 02-November-23 | 12.82 | Put | Bond Future | 2743 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R053 On 02-November-23 | 12.81 | Put | Bond Future | 2768 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R053 On 02-November-23 | 12.83 | Put | Bond Future | 2718 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R053 On 01-February-24 | | | Bond Future | 12.57 | 96.5579 | 96.7642 | 96.5579 | 0.00 |
| 03/07/2023 | R053 On 01-February-24 | 12.94 | Call | Bond Future | 6365 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R053 On 01-February-24 | 12.92 | Call | Bond Future | 6280 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R053 On 01-February-24 | 12.93 | Call | Bond Future | 6323 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R053 On 01-February-24 | 12.94 | Put | Bond Future | 3761 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R053 On 01-February-24 | 12.92 | Put | Bond Future | 3813 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R053 On 01-February-24 | 12.93 | Put | Bond Future | 3787 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R053 On 02-May-24 | | | Bond Future | 12.67 | 92.9020 | 93.1131 | 92.9020 | 0.00 |
| 03/07/2023 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 7135 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 7176 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 7217 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 4734 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 4707 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 4680 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R053 On 01-August-24 | | | Bond Future | 12.78 | 95.0091 | 95.2251 | 95.0091 | 0.00 |
| 03/07/2023 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 7809 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 7730 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 7769 | 8 | 8 | 8 | 0.00 |
| 03/07/2023 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 5342 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 5369 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 5315 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R186 On 03-August-23 | | | Bond Future | 9.18 | 105.0946 | 105.1109 | 105.0946 | 57,931.00 |
| 03/07/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 1721 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 1747 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 131 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 124 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | R186 On 02-November-23 | | | Bond Future | 9.20 | 107.4090 | 107.4255 | 107.4090 | 34,730.00 |
| 03/07/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 3471 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 1375 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 1359 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 1016 | 1 | 1 | 1 | 1,715.00 |
| 03/07/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 1391 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 848 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 869 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 858 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 217 | 0 | 0 | 0 | 1,715.00 |
| 03/07/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 1150 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 01-February-24 | | | Bond Future | 9.19 | 104.5409 | 104.5577 | 104.5409 | 0.00 |
| 03/07/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 1800 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 1013 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 1030 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 02-May-24 | | | Bond Future | 9.18 | 106.9346 | 106.9517 | 106.9346 | 0.00 |
| 03/07/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 2280 | 2 | 2 | 2 | 2,030.00 |
| 03/07/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 373 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 3437 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 3157 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 1010 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 644 | 1 | 1 | 1 | 2,030.00 |
| 03/07/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 3196 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 3177 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R186 On 01-August-24 | | | Bond Future | 9.17 | 104.0511 | 104.0689 | 104.0511 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 1012 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 2039 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 2051 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R197 On 03-August-23 | | | Bond Future | 335.18 | 335.1840 | 335.1800 | 335.1840 | 44.00 |
| 03/07/2023 | R197 On 02-November-23 | | | Bond Future | 342.64 | 342.6477 | 342.6431 | 342.6477 | 0.00 |
| 03/07/2023 | R202 On 03-August-23 | | | Bond Future | 248.40 | 248.3962 | 248.4002 | 248.3962 | 5,336.00 |
| 03/07/2023 | R202 On 02-November-23 | | | Bond Future | 253.93 | 253.9274 | 253.9310 | 253.9274 | 0.00 |
| 03/07/2023 | R202 On 01-February-24 | | | Bond Future | 254.80 | 254.7947 | 254.7980 | 254.7947 | 0.00 |
| 03/07/2023 | R202 On 02-May-24 | | | Bond Future | 260.69 | 260.6865 | 260.6901 | 260.6865 | 0.00 |
| 03/07/2023 | R202 On 01-August-24 | | | Bond Future | 261.56 | 261.5557 | 261.5596 | 261.5557 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | | | Bond Future | 11.82 | 66.0001 | 66.1014 | 66.0001 | 13,051.00 |
| 03/07/2023 | R209 On 03-August-23 | 10.75 | Call | Bond Future | 18 | 0 | 0 | 0 | 7,000.00 |
| 03/07/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 1456 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | 11.25 | Call | Bond Future | 202 | 0 | 0 | 0 | 7,000.00 |
| 03/07/2023 | R209 On 03-August-23 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,800.00 |
| 03/07/2023 | R209 On 03-August-23 | 10.70 | Call | Bond Future | 13 | 0 | 0 | 0 | 1,800.00 |
| 03/07/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 1400 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 1428 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | 12.00 | Call | Bond Future | 1601 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | 12.00 | Put | Bond Future | 762 | 1 | 1 | 1 | 1,750.00 |
| 03/07/2023 | R209 On 03-August-23 | 11.25 | Put | Bond Future | 2995 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 850 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | 10.00 | Put | Bond Future | 9521 | 10 | 10 | 10 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 869 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | 10.75 | Put | Bond Future | 5396 | 6 | 5 | 6 | 0.00 |
| 03/07/2023 | R209 On 03-August-23 | 10.70 | Put | Bond Future | 5658 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R209 On 02-November-23 | | | Bond Future | 11.92 | 64.2999 | 64.4034 | 64.2999 | 9,344.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 1074 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 3856 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 3890 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 3823 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R209 On 01-February-24 | | | Bond Future | 12.01 | 65.7628 | 65.8686 | 65.7628 | 0.00 |
| 03/07/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 3290 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 3264 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 3316 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 2725 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 2744 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R209 On 02-May-24 | | | Bond Future | 12.10 | 64.1145 | 64.2227 | 64.1145 | 0.00 |
| 03/07/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 1590 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 1577 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 1563 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 5996 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 5960 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 5924 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R209 On 01-August-24 | | | Bond Future | 12.20 | 65.5694 | 65.6801 | 65.5694 | 0.00 |
| 03/07/2023 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 2730 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 2709 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 2751 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 4572 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 4598 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 4624 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R210 On 03-August-23 | | | Bond Future | 227.06 | 227.0655 | 227.0647 | 227.0655 | 421.00 |
| 03/07/2023 | R210 On 02-November-23 | | | Bond Future | 228.95 | 228.9494 | 228.9480 | 228.9494 | 0.00 |
| 03/07/2023 | R210 On 01-February-24 | | | Bond Future | 234.21 | 234.2112 | 234.2095 | 234.2112 | 0.00 |
| 03/07/2023 | R210 On 02-May-24 | | | Bond Future | 236.36 | 236.3664 | 236.3647 | 236.3664 | 0.00 |
| 03/07/2023 | R210 On 01-August-24 | | | Bond Future | 241.79 | 241.7864 | 241.7851 | 241.7864 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | R213 On 03-August-23 | | | Bond Future | 10.91 | 83.1741 | 83.2458 | 83.1741 | 24,418.00 |
| 03/07/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 3190 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 3227 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 3265 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 197 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 201 | 0 | 0 | 0 | 0.00 |
| 03/07/2023 | R213 On 02-November-23 | | | Bond Future | 11.01 | 81.4484 | 81.5214 | 81.4484 | 3,000.00 |
| 03/07/2023 | R213 On 02-November-23 | 11.44 | Call | Bond Future | 3138 | 3 | 3 | 3 | 750.00 |
| 03/07/2023 | R213 On 02-November-23 | 12.70 | Call | Bond Future | 7196 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 2303 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 2278 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 2327 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 02-November-23 | 10.94 | Call | Bond Future | 1889 | 2 | 2 | 2 | 750.00 |
| 03/07/2023 | R213 On 02-November-23 | 10.94 | Put | Bond Future | 2175 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 1798 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 1835 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 1817 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 02-November-23 | 12.70 | Put | Bond Future | 323 | 0 | 0 | 0 | 750.00 |
| 03/07/2023 | R213 On 02-November-23 | 11.44 | Put | Bond Future | 1303 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R213 On 01-February-24 | | | Bond Future | 11.09 | 83.3013 | 83.3759 | 83.3013 | 0.00 |
| 03/07/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 4168 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 4113 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 4141 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 1616 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 1629 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 1604 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 02-May-24 | | | Bond Future | 11.18 | 81.6478 | 81.7242 | 81.6478 | 0.00 |
| 03/07/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 1373 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 1387 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 5070 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 5100 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 5130 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R213 On 01-August-24 | | | Bond Future | 11.27 | 83.5013 | 83.5796 | 83.5013 | 0.00 |
| 03/07/2023 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 2409 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 2371 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 2390 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 3989 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 3967 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R214 On 03-August-23 | | | Bond Future | 12.16 | 61.9820 | 62.1578 | 61.9820 | 19,436.00 |
| 03/07/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 1134 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 1109 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 1141 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 1118 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R214 On 02-November-23 | | | Bond Future | 12.26 | 60.0437 | 60.2232 | 60.0437 | 12.00 |
| 03/07/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 821 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 807 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 4790 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 4829 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 4751 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R214 On 01-February-24 | | | Bond Future | 12.35 | 61.4097 | 61.5932 | 61.4097 | 0.00 |
| 03/07/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 2526 | 2 | 3 | 2 | 0.00 |
| 03/07/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 2549 | 2 | 3 | 2 | 0.00 |
| 03/07/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 2572 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3489 | 4 | 3 | 4 | 0.00 |
| 03/07/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3514 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3539 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R214 On 02-May-24 | | | Bond Future | 12.44 | 59.5092 | 59.6970 | 59.5092 | 0.00 |
| 03/07/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 1657 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 1629 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 1642 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 6449 | 7 | 6 | 7 | 0.00 |
| 03/07/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 6488 | 7 | 6 | 7 | 0.00 |
| 03/07/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 6411 | 7 | 6 | 7 | 0.00 |
| 03/07/2023 | R214 On 01-August-24 | | | Bond Future | 12.54 | 60.8597 | 61.0519 | 60.8597 | 0.00 |
| 03/07/2023 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 3116 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 3138 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 3160 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 4850 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 4876 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 4902 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R248 On 03-August-23 | | | Bond Future | 12.30 | 76.2836 | 76.4971 | 76.2836 | 97,118.00 |
| 03/07/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 852 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R248 On 03-August-23 | 13.20 | Call | Bond Future | 5100 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R248 On 03-August-23 | 12.30 | Call | Bond Future | 1386 | 1 | 1 | 1 | 1,100.00 |
| 03/07/2023 | R248 On 03-August-23 | 11.80 | Call | Bond Future | 335 | 0 | 0 | 0 | 1,100.00 |
| 03/07/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 875 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 1992 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R248 On 03-August-23 | 11.80 | Put | Bond Future | 3352 | 4 | 3 | 4 | 0.00 |
| 03/07/2023 | R248 On 03-August-23 | 12.30 | Put | Bond Future | 1379 | 2 | 1 | 2 | 0.00 |
| 03/07/2023 | R248 On 03-August-23 | 13.20 | Put | Bond Future | 163 | 0 | 0 | 0 | 1,100.00 |
| 03/07/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 2029 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 2066 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R248 On 02-November-23 | | | Bond Future | 12.40 | 73.5168 | 73.7348 | 73.5168 | 169,112.00 |
| 03/07/2023 | R248 On 02-November-23 | 11.80 | Call | Bond Future | 1361 | 1 | 1 | 1 | 220.00 |
| 03/07/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 828 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R248 On 02-November-23 | 12.50 | Call | Bond Future | 3204 | 3 | 3 | 3 | 220.00 |
| 03/07/2023 | R248 On 02-November-23 | 13.60 | Call | Bond Future | 7275 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 03/07/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 815 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 6438 | 7 | 6 | 7 | 0.00 |
| 03/07/2023 | R248 On 02-November-23 | 13.60 | Put | Bond Future | 943 | 1 | 1 | 1 | 220.00 |
| 03/07/2023 | R248 On 02-November-23 | 11.80 | Put | Bond Future | 4985 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R248 On 02-November-23 | 12.50 | Put | Bond Future | 2655 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 6544 | 7 | 7 | 7 | 0.00 |
| 03/07/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 6491 | 7 | 6 | 7 | 0.00 |
| 03/07/2023 | R248 On 01-February-24 | | | Bond Future | 12.51 | 75.1893 | 75.4122 | 75.1893 | 0.00 |
| 03/07/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 2833 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 2780 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 03/07/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4878 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4912 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4845 | 5 | 5 | 5 | 0.00 |
| 03/07/2023 | R248 On 02-May-24 | | | Bond Future | 12.60 | 72.4598 | 72.6878 | 72.4598 | 13,000.00 |
| 03/07/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 1826 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 1810 | 2 | 2 | 2 | 0.00 |
| 03/07/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 8628 | 9 | 9 | 9 | 0.00 |
| 03/07/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 8727 | 9 | 9 | 9 | 0.00 |
| 03/07/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 8677 | 9 | 9 | 9 | 0.00 |
| 03/07/2023 | R248 On 01-August-24 | | | Bond Future | 12.71 | 74.1039 | 74.3373 | 74.1039 | 0.00 |
| 03/07/2023 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 3840 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 3789 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 3814 | 4 | 4 | 4 | 0.00 |
| 03/07/2023 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 6058 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 6090 | 6 | 6 | 6 | 0.00 |
| 03/07/2023 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 6026 | 6 | 6 | 6 | 0.00 |