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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/01/2023 TO: 06/01/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | 2025 On 02-February-23 | | | Bond Future | 166.23 | 166.2643 | 166.2258 | 166.2643 | 6,568.00 |
| 06/01/2023 | 2025 On 04-May-23 | | | Bond Future | 169.48 | 169.5005 | 169.4838 | 169.5005 | 0.00 |
| 06/01/2023 | 2025 On 03-August-23 | | | Bond Future | 171.27 | 171.2600 | 171.2652 | 171.2600 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2025 On 02-November-23 | | | Bond Future | 174.75 | 174.7458 | 174.7516 | 174.7458 | 0.00 |
| 06/01/2023 | 2025 On 01-February-24 | | | Bond Future | 176.55 | 176.4963 | 176.5486 | 176.4963 | 0.00 |
| 06/01/2023 | 2029 On 02-February-23 | | | Bond Future | 120.68 | 120.4385 | 120.6787 | 120.4385 | 1,476.00 |
| 06/01/2023 | 2029 On 04-May-23 | | | Bond Future | 121.75 | 121.4873 | 121.7485 | 121.4873 | 0.00 |
| 06/01/2023 | 2029 On 03-August-23 | | | Bond Future | 124.28 | 123.9989 | 124.2809 | 123.9989 | 0.00 |
| 06/01/2023 | 2029 On 02-November-23 | | | Bond Future | 125.48 | 125.1931 | 125.4816 | 125.1931 | 0.00 |
| 06/01/2023 | 2029 On 01-February-24 | | | Bond Future | 128.06 | 127.7294 | 128.0581 | 127.7294 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | | | Bond Future | 10.03 | 89.9358 | 90.1253 | 89.9358 | 92,379.00 |
| 06/01/2023 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 102.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 1 | 0 | 0 | 0 | 388.00 |
| 06/01/2023 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 6695 | 7 | 7 | 7 | 5,000.00 |
| 06/01/2023 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 4917 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 5082 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 913 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 520 | 0 | 1 | 0 | 388.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 450 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 5868 | 6 | 6 | 6 | 5,000.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 467 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 1996 | 2 | 2 | 2 | 102.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 3952 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 1171 | 1 | 1 | 1 | 102.00 |
| 06/01/2023 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 1013 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 4728 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 4533 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 60 | 0 | 0 | 0 | 388.00 |
| 06/01/2023 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 5869 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 1574 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 1457 | 2 | 1 | 2 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 1544 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 1057 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | | | Bond Future | 10.14 | 91.6645 | 91.8700 | 91.6645 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 10196 | 10 | 10 | 10 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 6720 | 7 | 7 | 7 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 8254 | 8 | 8 | 8 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 9940 | 10 | 10 | 10 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 3142 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 1054 | 1 | 1 | 1 | 150.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 3464 | 3 | 3 | 3 | 350.00 |
| 06/01/2023 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 5725 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 2809 | 3 | 3 | 3 | 479.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 3085 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 3114 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 1188 | 1 | 1 | 1 | 479.00 |
| 06/01/2023 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1368 | 1 | 1 | 1 | 388.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1791 | 2 | 2 | 2 | 1,080.00 |
| 06/01/2023 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 482 | 1 | 0 | 1 | 388.00 |
| 06/01/2023 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 5645 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 3620 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 2434 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 3012 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 3338 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 1402 | 2 | 1 | 2 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 1417 | 2 | 1 | 2 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 1579 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 561 | 1 | 1 | 1 | 150.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 1229 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 1386 | 2 | 1 | 2 | 0.00 |
| 06/01/2023 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 126 | 0 | 0 | 0 | 479.00 |
| 06/01/2023 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 244 | 0 | 0 | 0 | 1,080.00 |
| 06/01/2023 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 403 | 0 | 0 | 0 | 388.00 |
| 06/01/2023 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 112 | 0 | 0 | 0 | 350.00 |
| 06/01/2023 | 2030 On 03-August-23 | | | Bond Future | 10.24 | 89.5309 | 89.7522 | 89.5309 | 0.00 |
| 06/01/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 9858 | 10 | 10 | 10 | 0.00 |
| 06/01/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 5769 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 10874 | 11 | 11 | 11 | 0.00 |
| 06/01/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 5706 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 3012 | 3 | 3 | 3 | 1,012.00 |
| 06/01/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 3661 | 4 | 4 | 4 | 350.00 |
| 06/01/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 5738 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 1900 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 1084 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 243 | 0 | 0 | 0 | 350.00 |
| 06/01/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 2318 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 347 | 1 | 0 | 1 | 1,012.00 |
| 06/01/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2030 On 02-November-23 | | | Bond Future | 10.34 | 91.3325 | 91.5583 | 91.3325 | 0.00 |
| 06/01/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 4153 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 4127 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 4101 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 2204 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 2189 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 2175 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2030 On 01-February-24 | | | Bond Future | 10.45 | 89.1567 | 89.4123 | 89.1567 | 0.00 |
| 06/01/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 5468 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 5441 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 5496 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1866 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1888 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | | | Bond Future | 10.64 | 88.9841 | 89.1464 | 88.9841 | 112,023.00 |
| 06/01/2023 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 454.00 |
| 06/01/2023 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 10124 | 10 | 10 | 10 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 6010 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 497 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.30 | Call | Bond Future | 345 | 0 | 0 | 0 | 8,000.00 |
| 06/01/2023 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 1 | 0 | 0 | 0 | 500.00 |
| 06/01/2023 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 32 | 0 | 0 | 0 | 750.00 |
| 06/01/2023 | 2032 On 02-February-23 | 11.50 | Call | Bond Future | 4460 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 5323 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 729 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1180 | 1 | 1 | 1 | 750.00 |
| 06/01/2023 | 2032 On 02-February-23 | 11.45 | Call | Bond Future | 4235 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 238 | 0 | 0 | 0 | 500.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 516 | 0 | 1 | 0 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 1803 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 2490 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 11.45 | Put | Bond Future | 162 | 0 | 0 | 0 | 8,000.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 1486 | 2 | 1 | 2 | 454.00 |
| 06/01/2023 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 11.50 | Put | Bond Future | 143 | 0 | 0 | 0 | 8,000.00 |
| 06/01/2023 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 3924 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 6427 | 7 | 6 | 7 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.30 | Put | Bond Future | 2166 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 2749 | 3 | 3 | 3 | 454.00 |
| 06/01/2023 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 1837 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 1872 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 58 | 0 | 0 | 0 | 500.00 |
| 06/01/2023 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 5 | 0 | 0 | 0 | 750.00 |
| 06/01/2023 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 7350 | 8 | 7 | 8 | 0.00 |
| 06/01/2023 | 2032 On 04-May-23 | | | Bond Future | 10.76 | 86.5345 | 86.7118 | 86.5345 | 66,415.00 |
| 06/01/2023 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2917 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2888 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 2221 | 2 | 2 | 2 | 400.00 |
| 06/01/2023 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 12410 | 12 | 12 | 12 | 0.00 |
| 06/01/2023 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2945 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 4466 | 4 | 4 | 4 | 400.00 |
| 06/01/2023 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 2293 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 124 | 0 | 0 | 0 | 400.00 |
| 06/01/2023 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 2945 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 2336 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 2315 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 1437 | 2 | 1 | 2 | 0.00 |
| 06/01/2023 | 2032 On 03-August-23 | | | Bond Future | 10.86 | 88.3041 | 88.4961 | 88.3041 | 2,600.00 |
| 06/01/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 5993 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 6027 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 6061 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 6506 | 6 | 7 | 6 | 5,000.00 |
| 06/01/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 1535 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 1691 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 1704 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 1717 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 02-November-23 | | | Bond Future | 10.98 | 85.9215 | 86.1174 | 85.9215 | 0.00 |
| 06/01/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 4342 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 4314 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 4370 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 3110 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 3149 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 3129 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2032 On 01-February-24 | | | Bond Future | 11.10 | 87.6418 | 87.8657 | 87.6418 | 0.00 |
| 06/01/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 5869 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 5838 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 5808 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2426 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2412 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2398 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2033 On 02-February-23 | | | Bond Future | 116.76 | 116.7650 | 116.7649 | 116.7650 | 7,312.00 |
| 06/01/2023 | 2033 On 04-May-23 | | | Bond Future | 117.67 | 117.6519 | 117.6674 | 117.6519 | 0.00 |
| 06/01/2023 | 2033 On 03-August-23 | | | Bond Future | 120.11 | 120.0840 | 120.1148 | 120.0840 | 0.00 |
| 06/01/2023 | 2033 On 02-November-23 | | | Bond Future | 121.14 | 121.1079 | 121.1403 | 121.1079 | 0.00 |
| 06/01/2023 | 2033 On 01-February-24 | | | Bond Future | 123.63 | 123.5615 | 123.6276 | 123.5615 | 0.00 |
| 06/01/2023 | 2037 On 02-February-23 | | | Bond Future | 11.34 | 80.2086 | 80.4818 | 80.2086 | 132,188.00 |
| 06/01/2023 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 582 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 680 | 1 | 1 | 1 | 577.00 |
| 06/01/2023 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 546 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 564 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 3859 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 2356 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 2399 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 2108 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 255 | 0 | 0 | 0 | 577.00 |
| 06/01/2023 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 2314 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | | | Bond Future | 11.46 | 81.7504 | 82.0400 | 81.7504 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 12014 | 12 | 12 | 12 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2573 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 1817 | 2 | 2 | 2 | 400.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 4047 | 4 | 4 | 4 | 400.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 4625 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2516 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 1636 | 2 | 2 | 2 | 703.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2545 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 3418 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 4672 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 3448 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 4365 | 5 | 4 | 5 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 301 | 0 | 0 | 0 | 400.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 2219 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 1907 | 2 | 2 | 2 | 703.00 |
| 06/01/2023 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 3387 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | 2037 On 03-August-23 | | | Bond Future | 11.57 | 79.1638 | 79.4695 | 79.1638 | 0.00 |
| 06/01/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 5889 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 5819 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 5854 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 2758 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 2777 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 2739 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2037 On 02-November-23 | | | Bond Future | 11.68 | 80.7567 | 81.0685 | 80.7567 | 0.00 |
| 06/01/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 4132 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 4161 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 4190 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 4891 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 4863 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4835 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2037 On 01-February-24 | | | Bond Future | 11.80 | 78.1185 | 78.4590 | 78.1185 | 0.00 |
| 06/01/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 6455 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 6488 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 6520 | 6 | 7 | 6 | 0.00 |
| 06/01/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3705 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3724 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3744 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2038 On 02-February-23 | | | Bond Future | 129.28 | 129.2755 | 129.2752 | 129.2755 | 3,430.00 |
| 06/01/2023 | 2038 On 04-May-23 | | | Bond Future | 131.81 | 131.7918 | 131.8092 | 131.7918 | 1,583.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2038 On 03-August-23 | | | Bond Future | 132.59 | 132.5537 | 132.5892 | 132.5537 | 0.00 |
| 06/01/2023 | 2038 On 02-November-23 | | | Bond Future | 135.29 | 135.2517 | 135.2881 | 135.2517 | 0.00 |
| 06/01/2023 | 2038 On 01-February-24 | | | Bond Future | 136.05 | 135.9780 | 136.0507 | 135.9780 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | | | Bond Future | 11.44 | 81.8194 | 82.0813 | 81.8194 | 138,215.00 |
| 06/01/2023 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 7 | 0 | 0 | 0 | 388.00 |
| 06/01/2023 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 4160 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 300 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 5039 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 5197 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 590 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 734 | 1 | 1 | 1 | 563.00 |
| 06/01/2023 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 337 | 0 | 0 | 0 | 388.00 |
| 06/01/2023 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 3463 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 2332 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 290 | 0 | 0 | 0 | 563.00 |
| 06/01/2023 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 162 | 0 | 0 | 0 | 388.00 |
| 06/01/2023 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 177 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 2743 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 2695 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 8429 | 9 | 8 | 9 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 3629 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 8650 | 9 | 9 | 9 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | | | Bond Future | 11.55 | 83.3922 | 83.6704 | 83.3922 | 300.00 |
| 06/01/2023 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 11149 | 11 | 11 | 11 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3021 | 3 | 3 | 3 | 486.00 |
| 06/01/2023 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 5077 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 2802 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 450 | 1 | 0 | 1 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 2833 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1146 | 1 | 1 | 1 | 486.00 |
| 06/01/2023 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1517 | 2 | 2 | 2 | 388.00 |
| 06/01/2023 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 1763 | 2 | 2 | 2 | 684.00 |
| 06/01/2023 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 2864 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 8158 | 8 | 8 | 8 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 1035 | 1 | 1 | 1 | 388.00 |
| 06/01/2023 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 3650 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 6565 | 7 | 7 | 7 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 542 | 1 | 1 | 1 | 486.00 |
| 06/01/2023 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 2073 | 2 | 2 | 2 | 684.00 |
| 06/01/2023 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 5149 | 6 | 5 | 6 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 5640 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 3683 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 9873 | 10 | 10 | 10 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 3715 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 3491 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | 2040 On 03-August-23 | | | Bond Future | 11.66 | 80.5887 | 80.8831 | 80.5887 | 0.00 |
| 06/01/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 6222 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 6259 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 6297 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 2928 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 2948 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 2968 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2040 On 02-November-23 | | | Bond Future | 11.77 | 82.2103 | 82.5106 | 82.2103 | 0.00 |
| 06/01/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 4402 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 4341 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 4372 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 5525 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 5462 | 6 | 5 | 6 | 0.00 |
| 06/01/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 5494 | 6 | 5 | 6 | 0.00 |
| 06/01/2023 | 2040 On 01-February-24 | | | Bond Future | 11.89 | 79.3508 | 79.6799 | 79.3508 | 0.00 |
| 06/01/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 6773 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 6738 | 6 | 7 | 6 | 0.00 |
| 06/01/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 6704 | 6 | 7 | 6 | 0.00 |
| 06/01/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 4150 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 4128 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 4107 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | | | Bond Future | 11.45 | 78.5943 | 78.8935 | 78.5943 | 83,071.00 |
| 06/01/2023 | 2044 On 02-February-23 | 10.75 | Call | Bond Future | 138 | 0 | 0 | 0 | 2,500.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.75 | Call | Bond Future | 2646 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 668 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 755 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 10.30 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.00 | Call | Bond Future | 387 | 0 | 0 | 0 | 2,500.00 |
| 06/01/2023 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 3834 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 3342 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.70 | Call | Bond Future | 2427 | 2 | 2 | 2 | 1,700.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 648 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.10 | Call | Bond Future | 551 | 1 | 1 | 1 | 1,700.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 627 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 2651 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 2604 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.70 | Put | Bond Future | 805 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 484 | 1 | 0 | 1 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 370 | 1 | 0 | 1 | 4,000.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.00 | Put | Bond Future | 3367 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.75 | Put | Bond Future | 711 | 1 | 1 | 1 | 2,500.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 2375 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 10.30 | Put | Bond Future | 8064 | 8 | 8 | 8 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.10 | Put | Bond Future | 2846 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 2557 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 02-February-23 | 10.75 | Put | Bond Future | 4873 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2044 On 04-May-23 | | | Bond Future | 11.56 | 80.1050 | 80.4210 | 80.1050 | 0.00 |
| 06/01/2023 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 4022 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 4975 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 2925 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 5989 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 2894 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 3804 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 3770 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 2801 | 3 | 3 | 3 | 4,115.00 |
| 06/01/2023 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 1762 | 2 | 2 | 2 | 1,500.00 |
| 06/01/2023 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 3737 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 2226 | 3 | 2 | 3 | 4,115.00 |
| 06/01/2023 | 2044 On 03-August-23 | | | Bond Future | 11.66 | 77.3596 | 77.6921 | 77.3596 | 0.00 |
| 06/01/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 6217 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 6142 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 6180 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3151 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3130 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | 2044 On 02-November-23 | | | Bond Future | 11.76 | 78.9161 | 79.2553 | 78.9161 | 0.00 |
| 06/01/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 4390 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 4420 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 4451 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 5650 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 5683 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 5716 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | 2044 On 01-February-24 | | | Bond Future | 11.87 | 76.1159 | 76.4837 | 76.1159 | 0.00 |
| 06/01/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 6714 | 6 | 7 | 6 | 0.00 |
| 06/01/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 6749 | 6 | 7 | 6 | 0.00 |
| 06/01/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 6784 | 6 | 7 | 6 | 0.00 |
| 06/01/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4293 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4316 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4339 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | 2046 On 02-February-23 | | | Bond Future | 116.37 | 116.3676 | 116.3676 | 116.3676 | 13,798.00 |
| 06/01/2023 | 2046 On 04-May-23 | | | Bond Future | 116.61 | 116.5971 | 116.6128 | 116.5971 | 4,935.00 |
| 06/01/2023 | 2046 On 03-August-23 | | | Bond Future | 119.04 | 119.0078 | 119.0387 | 119.0078 | 0.00 |
| 06/01/2023 | 2046 On 02-November-23 | | | Bond Future | 119.37 | 119.3407 | 119.3733 | 119.3407 | 0.00 |
| 06/01/2023 | 2046 On 01-February-24 | | | Bond Future | 121.82 | 121.7580 | 121.8240 | 121.7580 | 0.00 |
| 06/01/2023 | 2050 On 02-February-23 | | | Bond Future | 117.89 | 117.4660 | 117.8898 | 117.4660 | 10,400.00 |
| 06/01/2023 | 2050 On 04-May-23 | | | Bond Future | 120.20 | 119.7525 | 120.2004 | 119.7525 | 3,472.00 |
| 06/01/2023 | 2050 On 03-August-23 | | | Bond Future | 120.52 | 120.0470 | 120.5202 | 120.0470 | 0.00 |
| 06/01/2023 | 2050 On 02-November-23 | | | Bond Future | 122.97 | 122.4904 | 122.9734 | 122.4904 | 0.00 |
| 06/01/2023 | 2050 On 01-February-24 | | | Bond Future | 123.26 | 122.7292 | 123.2553 | 122.7292 | 0.00 |
| 06/01/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | AL37 On 02-February-23 | | | Index Future | 863.99 | 861.2460 | 863.9850 | 861.2460 | 0.00 |
| 06/01/2023 | AL37 On 04-May-23 | | | Index Future | 880.71 | 877.7960 | 880.7050 | 877.7960 | 0.00 |
| 06/01/2023 | AL37 On 03-August-23 | | | Index Future | 898.81 | 895.7320 | 898.8120 | 895.7320 | 0.00 |
| 06/01/2023 | AL37 On 02-November-23 | | | Index Future | 916.91 | 913.7610 | 916.9060 | 913.7610 | 0.00 |
| 06/01/2023 | AL37 On 01-February-24 | | | Index Future | 935.54 | 932.0800 | 935.5360 | 932.0800 | 0.00 |
| 06/01/2023 | AL7T On 02-February-23 | | | Index Future | 999.86 | 997.9140 | 999.8590 | 997.9140 | 0.00 |
| 06/01/2023 | AL7T On 04-May-23 | | | Index Future | 1019.21 | 1017.0910 | 1019.2090 | 1017.0910 | 0.00 |
| 06/01/2023 | AL7T On 03-August-23 | | | Index Future | 1040.16 | 1037.8730 | 1040.1630 | 1037.8730 | 0.00 |
| 06/01/2023 | AL7T On 02-November-23 | | | Index Future | 1061.10 | 1058.7640 | 1061.1030 | 1058.7640 | 0.00 |
| 06/01/2023 | AL7T On 01-February-24 | | | Index Future | 1082.66 | 1079.9890 | 1082.6640 | 1079.9890 | 0.00 |
| 06/01/2023 | ALBI On 02-February-23 | | | Index Future | 873.32 | 870.8190 | 873.3160 | 870.8190 | 111.00 |
| 06/01/2023 | ALBI On 04-May-23 | | | Index Future | 890.22 | 887.5530 | 890.2170 | 887.5530 | 0.00 |
| 06/01/2023 | ALBI On 03-August-23 | | | Index Future | 908.52 | 905.6890 | 908.5190 | 905.6890 | 0.00 |
| 06/01/2023 | ALBI On 02-November-23 | | | Index Future | 926.81 | 923.9190 | 926.8080 | 923.9190 | 0.00 |
| 06/01/2023 | ALBI On 01-February-24 | | | Index Future | 945.64 | 942.4410 | 945.6400 | 942.4410 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 06/01/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2023 | ES33 On 02-February-23 | | | Bond Future | 12.09 | 75.7519 | 75.9740 | 75.7519 | 350.00 |
| 06/01/2023 | ES33 On 04-May-23 | | | Bond Future | 12.25 | 73.4324 | 73.6690 | 73.4324 | 0.00 |
| 06/01/2023 | ES33 On 03-August-23 | | | Bond Future | 12.39 | 74.9514 | 75.2021 | 74.9514 | 0.00 |
| 06/01/2023 | ES33 On 02-November-23 | | | Bond Future | 12.55 | 72.6821 | 72.9380 | 72.6821 | 0.00 |
| 06/01/2023 | ES33 On 01-February-24 | | | Bond Future | 12.73 | 74.1531 | 74.4345 | 74.1531 | 0.00 |
| 06/01/2023 | ES42 On 02-February-23 | | | Bond Future | 12.37 | 73.9908 | 74.2499 | 73.9908 | 4,195.00 |
| 06/01/2023 | ES42 On 04-May-23 | | | Bond Future | 12.52 | 71.1682 | 71.4424 | 71.1682 | 0.00 |
| 06/01/2023 | ES42 On 03-August-23 | | | Bond Future | 12.65 | 72.6412 | 72.9302 | 72.6412 | 0.00 |
| 06/01/2023 | ES42 On 02-November-23 | | | Bond Future | 12.79 | 69.8572 | 70.1520 | 69.8572 | 0.00 |
| 06/01/2023 | ES42 On 01-February-24 | | | Bond Future | 12.94 | 71.2701 | 71.5908 | 71.2701 | 0.00 |
| 06/01/2023 | GOVI On 02-February-23 | | | GOVI | 861.03 | 858.5930 | 861.0310 | 858.5930 | 849.00 |
| 06/01/2023 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 101910 | 8 | 10 | 8 | 0.00 |
| 06/01/2023 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 102010 | 8 | 10 | 8 | 0.00 |
| 06/01/2023 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 102110 | 8 | 10 | 8 | 0.00 |
| 06/01/2023 | GOVI On 02-February-23 | 850.82 | 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 |
|------------|------------------------|--------|--------------|------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 04-May-23 | | | GOVI | 877.69 | 875.0920 | 877.6940 | 875.0920 | 0.00 |
| 06/01/2023 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 248140 | 22 | 25 | 22 | 0.00 |
| 06/01/2023 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 248340 | 22 | 25 | 22 | 0.00 |
| 06/01/2023 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 248240 | 22 | 25 | 22 | 0.00 |
| 06/01/2023 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 03-August-23 | | | GOVI | 895.74 | 892.9730 | 895.7390 | 892.9730 | 0.00 |
| 06/01/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 585090 | 56 | 59 | 56 | 0.00 |
| 06/01/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 585190 | 56 | 59 | 56 | 0.00 |
| 06/01/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 585290 | 56 | 59 | 56 | 0.00 |
| 06/01/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 02-November-23 | | | GOVI | 913.77 | 910.9470 | 913.7710 | 910.9470 | 0.00 |
| 06/01/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 279710 | 25 | 28 | 25 | 0.00 |
| 06/01/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 279610 | 25 | 28 | 25 | 0.00 |
| 06/01/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 279510 | 25 | 28 | 25 | 0.00 |
| 06/01/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 01-February-24 | | | GOVI | 932.34 | 929.2090 | 932.3380 | 929.2090 | 0.00 |
| 06/01/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 523580 | 49 | 52 | 49 | 0.00 |
| 06/01/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 523480 | 49 | 52 | 49 | 0.00 |
| 06/01/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 523380 | 49 | 52 | 49 | 0.00 |
| 06/01/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | IGOV On 02-February-23 | | | Index Future | 328.40 | 325.7740 | 328.3990 | 325.7740 | 640.00 |
| 06/01/2023 | IGOV On 04-May-23 | | | Index Future | 334.84 | 332.1150 | 334.8350 | 332.1150 | 16.00 |
| 06/01/2023 | IGOV On 03-August-23 | | | Index Future | 341.80 | 338.9800 | 341.7980 | 338.9800 | 0.00 |
| 06/01/2023 | IGOV On 02-November-23 | | | Index Future | 348.76 | 345.8800 | 348.7570 | 345.8800 | 0.00 |
| 06/01/2023 | IGOV On 01-February-24 | | | Index Future | 355.92 | 352.8890 | 355.9190 | 352.8890 | 0.00 |
| 06/01/2023 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 06/01/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 06/01/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 06/01/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 06/01/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 06/01/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 06/01/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 06/01/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 06/01/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 06/01/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 06/01/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 06/01/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 06/01/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 06/01/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 06/01/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 06/01/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 06/01/2023 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.27 | 92.7350 | 92.7300 | 92.7350 | 0.00 |
| 06/01/2023 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.65 | 92.3100 | 92.3500 | 92.3100 | 0.00 |
| 06/01/2023 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.68 | 92.2850 | 92.3250 | 92.2850 | 0.00 |
| 06/01/2023 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.77 | 92.1800 | 92.2300 | 92.1800 | 0.00 |
| 06/01/2023 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.76 | 92.1700 | 92.2400 | 92.1700 | 0.00 |
| 06/01/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.79 | 92.1450 | 92.2150 | 92.1450 | 0.00 |
| 06/01/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.78 | 92.1500 | 92.2200 | 92.1500 | 75.00 |
| 06/01/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.61 | 92.3150 | 92.3900 | 92.3150 | 272.00 |
| 06/01/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.57 | 92.3650 | 92.4350 | 92.3650 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.59 | 92.3500 | 92.4100 | 92.3500 | 0.00 |
| 06/01/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.58 | 92.3750 | 92.4250 | 92.3750 | 68.00 |
| 06/01/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.69 | 92.2350 | 92.3100 | 92.2350 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | | | Bond Future | 11.14 | 88.8326 | 89.1036 | 88.8326 | 145,700.00 |
| 06/01/2023 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 4869 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 11043 | 11 | 11 | 11 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 1024 | 1 | 1 | 1 | 976.00 |
| 06/01/2023 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 1051 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 56 | 0 | 0 | 0 | 976.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 271 | 0 | 0 | 0 | 388.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 3 | 0 | 0 | 0 | 582.00 |
| 06/01/2023 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 5 | 0 | 0 | 0 | 388.00 |
| 06/01/2023 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 4670 | 4 | 5 | 4 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 3142 | 3 | 3 | 3 | 582.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 5150 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 3448 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 3242 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 2145 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 2 | 0 | 0 | 0 | 976.00 |
| 06/01/2023 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 7755 | 8 | 8 | 8 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 8284 | 9 | 8 | 9 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 2186 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 2227 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 1496 | 2 | 1 | 2 | 582.00 |
| 06/01/2023 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 1528 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 129 | 0 | 0 | 0 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 8019 | 8 | 8 | 8 | 0.00 |
| 06/01/2023 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | | | Bond Future | 11.25 | 86.0371 | 86.3251 | 86.0371 | 104,492.00 |
| 06/01/2023 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 2827 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 993 | 1 | 1 | 1 | 491.00 |
| 06/01/2023 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 383 | 0 | 0 | 0 | 388.00 |
| 06/01/2023 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 7442 | 7 | 7 | 7 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 2679 | 3 | 3 | 3 | 491.00 |
| 06/01/2023 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 2767 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 2797 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1303 | 1 | 1 | 1 | 388.00 |
| 06/01/2023 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 10529 | 10 | 11 | 10 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 431 | 1 | 0 | 1 | 491.00 |
| 06/01/2023 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 5171 | 6 | 5 | 6 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 904 | 1 | 1 | 1 | 388.00 |
| 06/01/2023 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 3019 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 9003 | 9 | 9 | 9 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 5970 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 3159 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 3074 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 3046 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R035 On 03-August-23 | | | Bond Future | 11.36 | 87.7961 | 88.1009 | 87.7961 | 0.00 |
| 06/01/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 5900 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 5936 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 5972 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 2466 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 2483 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 2500 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R035 On 02-November-23 | | | Bond Future | 11.48 | 85.0585 | 85.3694 | 85.0585 | 0.00 |
| 06/01/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 4275 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 4218 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 4246 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 4574 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 4601 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 4548 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R035 On 01-February-24 | | | Bond Future | 11.61 | 86.7618 | 87.1028 | 86.7618 | 0.00 |
| 06/01/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 6453 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 6519 | 6 | 7 | 6 | 0.00 |
| 06/01/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 6486 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3419 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3437 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 3401 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R186 On 02-February-23 | | | Bond Future | 8.47 | 107.6005 | 107.9439 | 107.6005 | 73,853.00 |
| 06/01/2023 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 353 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 368 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 840 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 859 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 04-May-23 | | | Bond Future | 8.52 | 109.6682 | 110.0328 | 109.6682 | 12,452.00 |
| 06/01/2023 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1809 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1850 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 852 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 875 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 03-August-23 | | | Bond Future | 8.54 | 106.6040 | 106.9897 | 106.6040 | 0.00 |
| 06/01/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 3934 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 3982 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 3958 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 461 | 1 | 0 | 1 | 0.00 |
| 06/01/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 465 | 1 | 0 | 1 | 0.00 |
| 06/01/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 456 | 1 | 0 | 1 | 0.00 |
| 06/01/2023 | R186 On 02-November-23 | | | Bond Future | 8.57 | 108.7493 | 109.1428 | 108.7493 | 0.00 |
| 06/01/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 5424 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 3174 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 3194 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 3214 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 2725 | 3 | 3 | 3 | 1,715.00 |
| 06/01/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 953 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 960 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 967 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 453 | 1 | 0 | 1 | 1,715.00 |
| 06/01/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 01-February-24 | | | Bond Future | 8.61 | 105.6226 | 106.0536 | 105.6226 | 0.00 |
| 06/01/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 3302 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 3265 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 3283 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 987 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 999 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 993 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R197 On 02-February-23 | | | Bond Future | 328.71 | 328.7158 | 328.7097 | 328.7158 | 977.00 |
| 06/01/2023 | R197 On 04-May-23 | | | Bond Future | 335.15 | 335.1136 | 335.1520 | 335.1136 | 0.00 |
| 06/01/2023 | R197 On 03-August-23 | | | Bond Future | 333.06 | 332.9746 | 333.0580 | 332.9746 | 0.00 |
| 06/01/2023 | R197 On 02-November-23 | | | Bond Future | 339.84 | 339.7517 | 339.8372 | 339.7517 | 0.00 |
| 06/01/2023 | R202 On 02-February-23 | | | Bond Future | 250.35 | 251.2419 | 250.3527 | 251.2419 | 5,950.00 |
| 06/01/2023 | R202 On 04-May-23 | | | Bond Future | 255.26 | 256.1317 | 255.2594 | 256.1317 | 0.00 |
| 06/01/2023 | R202 On 03-August-23 | | | Bond Future | 255.75 | 256.6106 | 255.7535 | 256.6106 | 0.00 |
| 06/01/2023 | R202 On 02-November-23 | | | Bond Future | 260.96 | 261.8336 | 260.9596 | 261.8336 | 0.00 |
| 06/01/2023 | R202 On 01-February-24 | | | Bond Future | 261.36 | 262.1822 | 261.3616 | 262.1822 | 0.00 |
| 06/01/2023 | R209 On 02-February-23 | | | Bond Future | 11.13 | 68.6907 | 68.9281 | 68.6907 | 31,486.00 |
| 06/01/2023 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 432 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 404 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 2163 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 2241 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 2202 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | | | Bond Future | 11.24 | 66.8595 | 67.1107 | 66.8595 | 2,635.00 |
| 06/01/2023 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 6728 | 7 | 7 | 7 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 3319 | 3 | 3 | 3 | 1,000.00 |
| 06/01/2023 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 1973 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2240 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2215 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2190 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 447 | 1 | 0 | 1 | 500.00 |
| 06/01/2023 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 7147 | 8 | 7 | 8 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 2941 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 2914 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 2005 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 2888 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 3189 | 4 | 3 | 4 | 6,250.00 |
| 06/01/2023 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 739 | 1 | 1 | 1 | 8,500.00 |
| 06/01/2023 | R209 On 03-August-23 | | | Bond Future | 11.33 | 68.2268 | 68.4916 | 68.2268 | 0.00 |
| 06/01/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 5182 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 5120 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 5151 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 2186 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2218 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 2202 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R209 On 02-November-23 | | | Bond Future | 11.43 | 66.4485 | 66.7187 | 66.4485 | 0.00 |
| 06/01/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 3675 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 3624 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 3649 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 4116 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 4141 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 4092 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R209 On 01-February-24 | | | Bond Future | 11.54 | 67.7790 | 68.0732 | 67.7790 | 0.00 |
| 06/01/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 5796 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 5825 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 5854 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 3038 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 3055 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 3071 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R210 On 02-February-23 | | | Bond Future | 223.06 | 223.0614 | 223.0573 | 223.0614 | 372.00 |
| 06/01/2023 | R210 On 04-May-23 | | | Bond Future | 224.34 | 224.3175 | 224.3437 | 224.3175 | 0.00 |
| 06/01/2023 | R210 On 03-August-23 | | | Bond Future | 229.01 | 228.9552 | 229.0103 | 228.9552 | 0.00 |
| 06/01/2023 | R210 On 02-November-23 | | | Bond Future | 230.51 | 230.4478 | 230.5058 | 230.4478 | 0.00 |
| 06/01/2023 | R210 On 01-February-24 | | | Bond Future | 235.24 | 235.1161 | 235.2385 | 235.1161 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | | | Bond Future | 10.44 | 84.4789 | 84.6252 | 84.4789 | 38,255.00 |
| 06/01/2023 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 476.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 477 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 959 | 1 | 1 | 1 | 912.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 495 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 196 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 7763 | 8 | 8 | 8 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 513 | 0 | 1 | 0 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 1209 | 1 | 1 | 1 | 476.00 |
| 06/01/2023 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 12 | 0 | 0 | 0 | 912.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 1560 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 1530 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 1589 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 6338 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 2273 | 2 | 2 | 2 | 476.00 |
| 06/01/2023 | R213 On 04-May-23 | | | Bond Future | 10.56 | 82.5509 | 82.7112 | 82.5509 | 0.00 |
| 06/01/2023 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 2746 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 2720 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 2773 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 1886 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 1924 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 1905 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R213 On 03-August-23 | | | Bond Future | 10.65 | 84.2385 | 84.4125 | 84.2385 | 0.00 |
| 06/01/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 5567 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 5535 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 5598 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 1369 | 2 | 1 | 2 | 0.00 |
| 06/01/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 1380 | 2 | 1 | 2 | 0.00 |
| 06/01/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 1359 | 2 | 1 | 2 | 0.00 |
| 06/01/2023 | R213 On 02-November-23 | | | Bond Future | 10.77 | 82.3810 | 82.5586 | 82.3810 | 0.00 |
| 06/01/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 4088 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 4062 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 4115 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2549 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2582 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 2565 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R213 On 01-February-24 | | | Bond Future | 10.89 | 84.0311 | 84.2351 | 84.0311 | 0.00 |
| 06/01/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 5442 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 5414 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 5386 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 2042 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 2030 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 2018 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | | | Bond Future | 11.30 | 65.9760 | 66.2245 | 65.9760 | 71,030.00 |
| 06/01/2023 | R214 On 02-February-23 | | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 10.30 | Call | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 10.90 | Call | Bond Future | 379 | 0 | 0 | 0 | 2,300.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 2965 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 697 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.60 | Call | Bond Future | 2184 | 2 | 2 | 2 | 2,300.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.00 | Call | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 717 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 657 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 677 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 1913 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 10.90 | Put | Bond Future | 2590 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.00 | Put | Bond Future | 2176 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.60 | Put | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 1842 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 1807 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 355 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | 10.30 | Put | Bond Future | 5784 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R214 On 02-February-23 | | Put | Bond Future | 33775 | 34 | 34 | 34 | 0.00 |
| 06/01/2023 | R214 On 04-May-23 | | | Bond Future | 11.40 | 63.9461 | 64.2082 | 63.9461 | 0.00 |
| 06/01/2023 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2649 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2594 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2622 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 2773 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 2799 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 2747 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R214 On 03-August-23 | | | Bond Future | 11.49 | 65.2535 | 65.5291 | 65.2535 | 0.00 |
| 06/01/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 5681 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 5617 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 5649 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2310 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2326 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2294 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R214 On 02-November-23 | | | Bond Future | 11.59 | 63.2677 | 63.5488 | 63.2677 | 0.00 |
| 06/01/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3803 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3752 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3778 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 4435 | 5 | 4 | 5 | 0.00 |
| 06/01/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 4461 | 5 | 4 | 5 | 0.00 |
| 06/01/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 4408 | 5 | 4 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | R214 On 01-February-24 | | | Bond Future | 11.69 | 64.5347 | 64.8391 | 64.5347 | 0.00 |
| 06/01/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 5721 | 5 | 6 | 5 | 0.00 |
| 06/01/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 5750 | 5 | 6 | 5 | 0.00 |
| 06/01/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 5780 | 5 | 6 | 5 | 0.00 |
| 06/01/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3451 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3470 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3489 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | | | Bond Future | 11.27 | 82.6334 | 82.9117 | 82.6334 | 247,647.00 |
| 06/01/2023 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 969 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 720 | 1 | 1 | 1 | 2,900.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.60 | Call | Bond Future | 2866 | 3 | 3 | 3 | 2,900.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 3350 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 915 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 2240 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 2154 | 2 | 2 | 2 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 539 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.60 | Put | Bond Future | 697 | 1 | 1 | 1 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 2607 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 2284 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 2328 | 3 | 2 | 3 | 0.00 |
| 06/01/2023 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 6385 | 7 | 6 | 7 | 0.00 |
| 06/01/2023 | R248 On 04-May-23 | | | Bond Future | 11.37 | 79.7630 | 80.0576 | 79.7630 | 11,095.00 |
| 06/01/2023 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3272 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3237 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3307 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 3459 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 3523 | 4 | 4 | 4 | 0.00 |
| 06/01/2023 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 3491 | 4 | 3 | 4 | 0.00 |
| 06/01/2023 | R248 On 03-August-23 | | | Bond Future | 11.46 | 81.3562 | 81.6670 | 81.3562 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 6953 | 7 | 7 | 7 | 0.00 |
| 06/01/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 6912 | 7 | 7 | 7 | 0.00 |
| 06/01/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 6992 | 7 | 7 | 7 | 0.00 |
| 06/01/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 2979 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 2959 | 3 | 3 | 3 | 0.00 |
| 06/01/2023 | R248 On 02-November-23 | | | Bond Future | 11.56 | 78.5719 | 78.8888 | 78.5719 | 13,000.00 |
| 06/01/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 5030 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 4997 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 4964 | 5 | 5 | 5 | 0.00 |
| 06/01/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 5487 | 6 | 5 | 6 | 0.00 |
| 06/01/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 5552 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 5519 | 6 | 6 | 6 | 0.00 |
| 06/01/2023 | R248 On 01-February-24 | | | Bond Future | 11.66 | 80.1822 | 80.5275 | 80.1822 | 0.00 |
| 06/01/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 7420 | 7 | 7 | 7 | 0.00 |
| 06/01/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 7383 | 7 | 7 | 7 | 0.00 |
| 06/01/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 7347 | 7 | 7 | 7 | 0.00 |
| 06/01/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4363 | 5 | 4 | 5 | 0.00 |
| 06/01/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4340 | 5 | 4 | 5 | 0.00 |
| 06/01/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4317 | 5 | 4 | 5 | 0.00 |