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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/02/2023 TO: 02/02/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | 2025 On 02-February-23 | | | Bond Future | 166.19 | 166.1878 | 166.1860 | 166.1878 | 0.00 |
| 02/02/2023 | 2025 On 04-May-23 | | | Bond Future | 169.40 | 169.3999 | 169.3972 | 169.3999 | 5,237.00 |
| 02/02/2023 | 2025 On 03-August-23 | | | Bond Future | 171.03 | 171.0289 | 171.0260 | 171.0289 | 214.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2025 On 02-November-23 | | | Bond Future | 174.39 | 174.3968 | 174.3942 | 174.3968 | 0.00 |
| 02/02/2023 | 2025 On 01-February-24 | | | Bond Future | 176.06 | 176.0575 | 176.0550 | 176.0575 | 0.00 |
| 02/02/2023 | 2029 On 02-February-23 | | | Bond Future | 120.50 | 120.5281 | 120.4953 | 120.5281 | 0.00 |
| 02/02/2023 | 2029 On 04-May-23 | | | Bond Future | 121.53 | 121.5611 | 121.5271 | 121.5611 | 1,045.00 |
| 02/02/2023 | 2029 On 03-August-23 | | | Bond Future | 123.94 | 123.9787 | 123.9439 | 123.9787 | 728.00 |
| 02/02/2023 | 2029 On 02-November-23 | | | Bond Future | 125.06 | 125.0934 | 125.0582 | 125.0934 | 0.00 |
| 02/02/2023 | 2029 On 01-February-24 | | | Bond Future | 127.53 | 127.5656 | 127.5298 | 127.5656 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | | | Bond Future | 9.48 | 92.2116 | 92.7176 | 92.2116 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 9268 | 9 | 9 | 9 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 7443 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 7615 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 2492 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 1655 | 1 | 2 | 1 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 1468 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 8425 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 2400 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 2446 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 1515 | 1 | 2 | 1 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 856 | 0 | 1 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 1352 | 2 | 1 | 2 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 2135 | 3 | 2 | 3 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 1939 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 3276 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | | | Bond Future | 9.55 | 93.9710 | 94.5593 | 93.9710 | 81,752.00 |
| 02/02/2023 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 12789 | 12 | 13 | 12 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 9119 | 9 | 9 | 9 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 10751 | 10 | 11 | 10 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 12522 | 12 | 13 | 12 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 4985 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 2000 | 2 | 2 | 2 | 150.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 5387 | 5 | 5 | 5 | 350.00 |
| 02/02/2023 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 8024 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 4557 | 4 | 5 | 4 | 479.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 4913 | 4 | 5 | 4 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 4949 | 4 | 5 | 4 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 2226 | 2 | 2 | 2 | 479.00 |
| 02/02/2023 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 2519 | 2 | 3 | 2 | 388.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 3162 | 3 | 3 | 3 | 1,080.00 |
| 02/02/2023 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 941 | 1 | 1 | 1 | 388.00 |
| 02/02/2023 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 3415 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 1116 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 1474 | 2 | 1 | 2 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 1686 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 548 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 638 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 170 | 0 | 0 | 0 | 150.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 463 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 540 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 19 | 0 | 0 | 0 | 479.00 |
| 02/02/2023 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 52 | 0 | 0 | 0 | 1,080.00 |
| 02/02/2023 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 112 | 0 | 0 | 0 | 388.00 |
| 02/02/2023 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 16 | 0 | 0 | 0 | 350.00 |
| 02/02/2023 | 2030 On 03-August-23 | | | Bond Future | 9.64 | 91.8104 | 92.4101 | 91.8104 | 5,629.00 |
| 02/02/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 12319 | 12 | 12 | 12 | 0.00 |
| 02/02/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 7933 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 13388 | 13 | 13 | 13 | 0.00 |
| 02/02/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 7863 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 4714 | 4 | 5 | 4 | 1,012.00 |
| 02/02/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 5509 | 5 | 6 | 5 | 350.00 |
| 02/02/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 7898 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 573 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 584 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 99 | 0 | 0 | 0 | 350.00 |
| 02/02/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 1362 | 2 | 1 | 2 | 0.00 |
| 02/02/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 150 | 0 | 0 | 0 | 1,012.00 |
| 02/02/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 578 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 02-November-23 | | | Bond Future | 9.72 | 93.5963 | 94.2079 | 93.5963 | 149.00 |
| 02/02/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 6015 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 5984 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 5953 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 1407 | 2 | 1 | 2 | 0.00 |
| 02/02/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1397 | 2 | 1 | 2 | 0.00 |
| 02/02/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1387 | 2 | 1 | 2 | 0.00 |
| 02/02/2023 | 2030 On 01-February-24 | | | Bond Future | 9.82 | 91.4193 | 92.0430 | 91.4193 | 0.00 |
| 02/02/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 7554 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 7524 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 7585 | 7 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1324 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1340 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1332 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | | | Bond Future | 10.18 | 91.2298 | 91.6147 | 91.2298 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 12588 | 12 | 13 | 12 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 8421 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 1128 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.30 | Call | Bond Future | 647 | 0 | 1 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 11.50 | Call | Bond Future | 6786 | 6 | 7 | 6 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 7705 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 1711 | 1 | 2 | 1 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 2603 | 2 | 3 | 2 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 11.45 | Call | Bond Future | 6541 | 6 | 7 | 6 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 1181 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 11.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 11.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 1423 | 2 | 1 | 2 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 3958 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 108 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 4882 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | | | Bond Future | 10.25 | 88.8108 | 89.3960 | 88.8108 | 184,971.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 4385 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 11.00 | Call | Bond Future | 4836 | 4 | 5 | 4 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 3462 | 3 | 3 | 3 | 400.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 4348 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.03 | Call | Bond Future | 1754 | 2 | 2 | 2 | 730.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.30 | Call | Bond Future | 2459 | 0 | 2 | 0 | 500.00 |
| 02/02/2023 | 2032 On 04-May-23 | 9.85 | Call | Bond Future | 1367 | 1 | 1 | 1 | 6,500.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.53 | Call | Bond Future | 3163 | 3 | 3 | 3 | 730.00 |
| 02/02/2023 | 2032 On 04-May-23 | 11.06 | Call | Bond Future | 5067 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 6305 | 6 | 6 | 6 | 400.00 |
| 02/02/2023 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 14991 | 14 | 15 | 14 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.69 | Call | Bond Future | 3702 | 0 | 4 | 0 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 9.80 | Call | Bond Future | 1270 | 0 | 1 | 0 | 500.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 4422 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 9.85 | Put | Bond Future | 3497 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 21 | 0 | 0 | 0 | 400.00 |
| 02/02/2023 | 2032 On 04-May-23 | 11.06 | Put | Bond Future | 879 | 1 | 1 | 1 | 730.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.53 | Put | Bond Future | 1669 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 9.80 | Put | Bond Future | 3674 | 0 | 4 | 0 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.30 | Put | Bond Future | 2169 | 0 | 2 | 0 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.03 | Put | Bond Future | 2906 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 1112 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 1502 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.69 | Put | Bond Future | 1382 | 0 | 1 | 0 | 500.00 |
| 02/02/2023 | 2032 On 04-May-23 | 11.00 | Put | Bond Future | 947 | 1 | 1 | 1 | 13,000.00 |
| 02/02/2023 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 1098 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 592 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2032 On 03-August-23 | | | Bond Future | 10.34 | 90.5559 | 91.1525 | 90.5559 | 2,600.00 |
| 02/02/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 8010 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 7972 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 8048 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 8546 | 8 | 9 | 8 | 5,000.00 |
| 02/02/2023 | 2032 On 03-August-23 | 9.60 | Call | Bond Future | 1566 | 1 | 2 | 1 | 1,500.00 |
| 02/02/2023 | 2032 On 03-August-23 | 10.30 | Call | Bond Future | 3104 | 3 | 3 | 3 | 1,500.00 |
| 02/02/2023 | 2032 On 03-August-23 | 10.30 | Put | Bond Future | 3311 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | 2032 On 03-August-23 | 9.60 | Put | Bond Future | 5514 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 1022 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 1039 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2032 On 02-November-23 | | | Bond Future | 10.44 | 88.1591 | 88.7675 | 88.1591 | 0.00 |
| 02/02/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 5990 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 6023 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 6056 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 2145 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 2160 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 2175 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2032 On 01-February-24 | | | Bond Future | 10.55 | 89.8804 | 90.5008 | 89.8804 | 0.00 |
| 02/02/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 8140 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 8073 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 8106 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2045 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2057 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2034 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2033 On 02-February-23 | | | Bond Future | 114.69 | 114.6378 | 114.6908 | 114.6378 | 0.00 |
| 02/02/2023 | 2033 On 04-May-23 | | | Bond Future | 115.52 | 115.4678 | 115.5213 | 115.4678 | 1,548.00 |
| 02/02/2023 | 2033 On 03-August-23 | | | Bond Future | 117.82 | 117.7642 | 117.8185 | 117.7642 | 6,141.00 |
| 02/02/2023 | 2033 On 02-November-23 | | | Bond Future | 118.72 | 118.6672 | 118.7228 | 118.6672 | 0.00 |
| 02/02/2023 | 2033 On 01-February-24 | | | Bond Future | 121.07 | 121.0123 | 121.0693 | 121.0123 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2037 On 02-February-23 | | | Bond Future | 11.05 | 81.9925 | 82.2134 | 81.9925 | 0.00 |
| 02/02/2023 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 5336 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | | | Bond Future | 11.10 | 83.5569 | 84.1553 | 83.5569 | 61,242.00 |
| 02/02/2023 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 13921 | 13 | 14 | 13 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 3407 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 2447 | 2 | 2 | 2 | 400.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 5191 | 5 | 5 | 5 | 400.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 5867 | 5 | 6 | 5 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 3336 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 2210 | 2 | 2 | 2 | 703.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 3371 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 2129 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 3131 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 2152 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 2879 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 92 | 0 | 0 | 0 | 400.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 1247 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 1034 | 1 | 1 | 1 | 703.00 |
| 02/02/2023 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2037 On 03-August-23 | | | Bond Future | 11.21 | 80.9413 | 81.5514 | 80.9413 | 71,091.00 |
| 02/02/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 7127 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2037 On 03-August-23 | 10.30 | Call | Bond Future | 1591 | 1 | 2 | 1 | 1,800.00 |
| 02/02/2023 | 2037 On 03-August-23 | 11.00 | Call | Bond Future | 3178 | 3 | 3 | 3 | 1,800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 7088 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 7049 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 1924 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 1910 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2037 On 03-August-23 | 11.00 | Put | Bond Future | 4447 | 5 | 4 | 5 | 0.00 |
| 02/02/2023 | 2037 On 03-August-23 | 10.30 | Put | Bond Future | 7258 | 8 | 7 | 8 | 0.00 |
| 02/02/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 1895 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2037 On 02-November-23 | | | Bond Future | 11.32 | 82.5155 | 83.1377 | 82.5155 | 0.00 |
| 02/02/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 5248 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 5281 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 5314 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 3938 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 3914 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 3890 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2037 On 01-February-24 | | | Bond Future | 11.44 | 79.8715 | 80.5060 | 79.8715 | 0.00 |
| 02/02/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 8063 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 8098 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 8133 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3271 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3288 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3305 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | 2038 On 02-February-23 | | | Bond Future | 125.93 | 125.9283 | 125.9315 | 125.9283 | 0.00 |
| 02/02/2023 | 2038 On 04-May-23 | | | Bond Future | 128.36 | 128.3623 | 128.3650 | 128.3623 | 4,627.00 |
| 02/02/2023 | 2038 On 03-August-23 | | | Bond Future | 128.96 | 128.9576 | 128.9602 | 128.9576 | 0.00 |
| 02/02/2023 | 2038 On 02-November-23 | | | Bond Future | 131.50 | 131.4968 | 131.4998 | 131.4968 | 0.00 |
| 02/02/2023 | 2038 On 01-February-24 | | | Bond Future | 132.09 | 132.0863 | 132.0893 | 132.0863 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | | | Bond Future | 11.21 | 83.3441 | 83.5483 | 83.3441 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 5338 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 6329 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 6502 | 6 | 7 | 6 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 1659 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 131 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 6955 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 1862 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 7177 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | | | Bond Future | 11.27 | 84.9343 | 85.4760 | 84.9343 | 49,088.00 |
| 02/02/2023 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 12639 | 12 | 13 | 12 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3629 | 3 | 4 | 3 | 486.00 |
| 02/02/2023 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 6012 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 3368 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 504 | 0 | 1 | 0 | 388.00 |
| 02/02/2023 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 3405 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1361 | 1 | 1 | 1 | 486.00 |
| 02/02/2023 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1816 | 2 | 2 | 2 | 388.00 |
| 02/02/2023 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 2117 | 2 | 2 | 2 | 684.00 |
| 02/02/2023 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 3442 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 9435 | 9 | 9 | 9 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 506 | 1 | 1 | 1 | 388.00 |
| 02/02/2023 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 2423 | 3 | 2 | 3 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 4975 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 226 | 0 | 0 | 0 | 486.00 |
| 02/02/2023 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 1203 | 1 | 1 | 1 | 684.00 |
| 02/02/2023 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 3697 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 4133 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 2449 | 3 | 2 | 3 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 8121 | 9 | 8 | 9 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 2476 | 3 | 2 | 3 | 0.00 |
| 02/02/2023 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 2293 | 3 | 2 | 3 | 0.00 |
| 02/02/2023 | 2040 On 03-August-23 | | | Bond Future | 11.38 | 82.0953 | 82.6475 | 82.0953 | 91,614.00 |
| 02/02/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 7316 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 7357 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 7398 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 2265 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 2281 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 2298 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2040 On 02-November-23 | | | Bond Future | 11.49 | 83.6919 | 84.2550 | 83.6919 | 84.00 |
| 02/02/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 5264 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 5197 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 5230 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 4636 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 4580 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 4608 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2040 On 01-February-24 | | | Bond Future | 11.61 | 80.8206 | 81.3948 | 80.8206 | 3.00 |
| 02/02/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 8310 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 8274 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 8237 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 3969 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 3949 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 3929 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | | | Bond Future | 11.28 | 79.7064 | 79.9793 | 79.7064 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 10.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.75 | Call | Bond Future | 3020 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 3944 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 4549 | 4 | 5 | 4 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.70 | Call | Bond Future | 2708 | 2 | 3 | 2 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 534 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.00 | Put | Bond Future | 1894 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 10.30 | Put | Bond Future | 6967 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.10 | Put | Bond Future | 1209 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | 2044 On 02-February-23 | 10.75 | Put | Bond Future | 3649 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | 2044 On 04-May-23 | | | Bond Future | 11.34 | 81.2271 | 81.8100 | 81.2271 | 55,877.00 |
| 02/02/2023 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 4516 | 4 | 5 | 4 | 0.00 |
| 02/02/2023 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 5581 | 5 | 6 | 5 | 0.00 |
| 02/02/2023 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 6702 | 6 | 7 | 6 | 0.00 |
| 02/02/2023 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3274 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3202 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3238 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 2755 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 1906 | 2 | 2 | 2 | 4,115.00 |
| 02/02/2023 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 2697 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 1087 | 1 | 1 | 1 | 1,500.00 |
| 02/02/2023 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 1443 | 2 | 1 | 2 | 4,115.00 |
| 02/02/2023 | 2044 On 03-August-23 | | | Bond Future | 11.45 | 78.4405 | 79.0348 | 78.4405 | 21,473.00 |
| 02/02/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 7027 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 6947 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 6987 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 2594 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 2613 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 2576 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | 2044 On 02-November-23 | | | Bond Future | 11.55 | 79.9660 | 80.5720 | 79.9660 | 0.00 |
| 02/02/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 5034 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 5068 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 5101 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 4984 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 5013 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 5044 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | 2044 On 01-February-24 | | | Bond Future | 11.66 | 77.1470 | 77.7650 | 77.1470 | 0.00 |
| 02/02/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 8001 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 8037 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 8073 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4301 | 5 | 4 | 5 | 0.00 |
| 02/02/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4323 | 5 | 4 | 5 | 0.00 |
| 02/02/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4344 | 5 | 4 | 5 | 0.00 |
| 02/02/2023 | 2046 On 02-February-23 | | | Bond Future | 112.04 | 112.3942 | 112.0428 | 112.3942 | 0.00 |
| 02/02/2023 | 2046 On 04-May-23 | | | Bond Future | 112.17 | 112.5292 | 112.1705 | 112.5292 | 17,311.00 |
| 02/02/2023 | 2046 On 03-August-23 | | | Bond Future | 114.40 | 114.7672 | 114.4012 | 114.7672 | 0.00 |
| 02/02/2023 | 2046 On 02-November-23 | | | Bond Future | 114.57 | 114.9425 | 114.5695 | 114.9425 | 0.00 |
| 02/02/2023 | 2046 On 01-February-24 | | | Bond Future | 116.83 | 117.2136 | 116.8334 | 117.2136 | 0.00 |
| 02/02/2023 | 2050 On 02-February-23 | | | Bond Future | 112.27 | 112.6659 | 112.2717 | 112.6659 | 0.00 |
| 02/02/2023 | 2050 On 04-May-23 | | | Bond Future | 114.44 | 114.8436 | 114.4412 | 114.8436 | 13,224.00 |
| 02/02/2023 | 2050 On 03-August-23 | | | Bond Future | 114.54 | 114.9499 | 114.5393 | 114.9499 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | 2050 On 02-November-23 | | | Bond Future | 116.79 | 117.2132 | 116.7948 | 117.2132 | 0.00 |
| 02/02/2023 | 2050 On 01-February-24 | | | Bond Future | 116.87 | 117.2924 | 116.8659 | 117.2924 | 0.00 |
| 02/02/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | AL37 On 02-February-23 | | | Index Future | 879.08 | 875.1380 | 879.0790 | 875.1380 | 0.00 |
| 02/02/2023 | AL37 On 04-May-23 | | | Index Future | 894.37 | 891.8350 | 894.3740 | 891.8350 | 0.00 |
| 02/02/2023 | AL37 On 03-August-23 | | | Index Future | 911.95 | 909.3570 | 911.9450 | 909.3570 | 0.00 |
| 02/02/2023 | AL37 On 02-November-23 | | | Index Future | 929.70 | 927.0570 | 929.6970 | 927.0570 | 0.00 |
| 02/02/2023 | AL37 On 01-February-24 | | | Index Future | 947.87 | 945.1780 | 947.8710 | 945.1780 | 0.00 |
| 02/02/2023 | AL7T On 02-February-23 | | | Index Future | 1014.57 | 1022.8060 | 1014.5660 | 1022.8060 | 0.00 |
| 02/02/2023 | AL7T On 04-May-23 | | | Index Future | 1049.62 | 1042.3210 | 1049.6180 | 1042.3210 | 0.00 |
| 02/02/2023 | AL7T On 03-August-23 | | | Index Future | 1070.24 | 1062.7990 | 1070.2390 | 1062.7990 | 0.00 |
| 02/02/2023 | AL7T On 02-November-23 | | | Index Future | 1091.07 | 1083.4860 | 1091.0730 | 1083.4860 | 0.00 |
| 02/02/2023 | AL7T On 01-February-24 | | | Index Future | 1112.40 | 1104.6650 | 1112.4010 | 1104.6650 | 0.00 |
| 02/02/2023 | ALBI On 02-February-23 | | | Index Future | 890.40 | 887.5750 | 890.4000 | 887.5750 | 0.00 |
| 02/02/2023 | ALBI On 04-May-23 | | | Index Future | 909.85 | 904.5090 | 909.8530 | 904.5090 | 106.00 |
| 02/02/2023 | ALBI On 03-August-23 | | | Index Future | 927.73 | 922.2800 | 927.7280 | 922.2800 | 0.00 |
| 02/02/2023 | ALBI On 02-November-23 | | | Index Future | 945.79 | 940.2320 | 945.7880 | 940.2320 | 0.00 |
| 02/02/2023 | ALBI On 01-February-24 | | | Index Future | 964.28 | 958.6110 | 964.2760 | 958.6110 | 0.00 |
| 02/02/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C030 On 31-January-30 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/02/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2023 | ES33 On 02-February-23 | | | Bond Future | 11.71 | 77.6160 | 77.7963 | 77.6160 | 0.00 |
| 02/02/2023 | ES33 On 04-May-23 | | | Bond Future | 11.79 | 75.3224 | 75.8070 | 75.3224 | 0.00 |
| 02/02/2023 | ES33 On 03-August-23 | | | Bond Future | 11.94 | 76.8205 | 77.3146 | 76.8205 | 350.00 |
| 02/02/2023 | ES33 On 02-November-23 | | | Bond Future | 12.09 | 74.5395 | 75.0435 | 74.5395 | 0.00 |
| 02/02/2023 | ES33 On 01-February-24 | | | Bond Future | 12.26 | 76.0112 | 76.5254 | 76.0112 | 0.00 |
| 02/02/2023 | ES42 On 02-February-23 | | | Bond Future | 12.15 | 75.3154 | 75.5247 | 75.3154 | 0.00 |
| 02/02/2023 | ES42 On 04-May-23 | | | Bond Future | 12.23 | 72.5085 | 73.0145 | 72.5085 | 0.00 |
| 02/02/2023 | ES42 On 03-August-23 | | | Bond Future | 12.36 | 73.9508 | 74.4668 | 73.9508 | 4,000.00 |
| 02/02/2023 | ES42 On 02-November-23 | | | Bond Future | 12.51 | 71.1445 | 71.6708 | 71.1445 | 0.00 |
| 02/02/2023 | ES42 On 01-February-24 | | | Bond Future | 12.65 | 72.5483 | 73.0852 | 72.5483 | 0.00 |
| 02/02/2023 | GOVI On 02-February-23 | | | GOVI | 878.14 | 875.3040 | 878.1400 | 875.3040 | 0.00 |
| 02/02/2023 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 273000 | 24 | 27 | 24 | 0.00 |
| 02/02/2023 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 273100 | 24 | 27 | 24 | 0.00 |
| 02/02/2023 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 273200 | 24 | 27 | 24 | 0.00 |
| 02/02/2023 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 04-May-23 | | | GOVI | 897.31 | 892.0040 | 897.3100 | 892.0040 | 842.00 |
| 02/02/2023 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 444300 | 39 | 44 | 39 | 0.00 |
| 02/02/2023 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 444500 | 39 | 44 | 39 | 0.00 |
| 02/02/2023 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 444400 | 39 | 44 | 39 | 0.00 |
| 02/02/2023 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 03-August-23 | | | GOVI | 914.94 | 909.5290 | 914.9390 | 909.5290 | 0.00 |
| 02/02/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 777090 | 72 | 78 | 72 | 0.00 |
| 02/02/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 777290 | 72 | 78 | 72 | 0.00 |
| 02/02/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 777190 | 72 | 78 | 72 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 02-November-23 | | | GOVI | 932.75 | 927.2330 | 932.7490 | 927.2330 | 0.00 |
| 02/02/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 469490 | 41 | 47 | 41 | 0.00 |
| 02/02/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 469390 | 41 | 47 | 41 | 0.00 |
| 02/02/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 469290 | 41 | 47 | 41 | 0.00 |
| 02/02/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 01-February-24 | | | GOVI | 950.98 | 945.3570 | 950.9830 | 945.3570 | 0.00 |
| 02/02/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 710030 | 65 | 71 | 65 | 0.00 |
| 02/02/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 709930 | 65 | 71 | 65 | 0.00 |
| 02/02/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 709830 | 65 | 71 | 65 | 0.00 |
| 02/02/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/02/2023 | IGOV On 02-February-23 | | | Index Future | 319.14 | 321.8910 | 319.1380 | 321.8910 | 0.00 |
| 02/02/2023 | IGOV On 04-May-23 | | | Index Future | 327.85 | 328.1130 | 327.8540 | 328.1130 | 655.00 |
| 02/02/2023 | IGOV On 03-August-23 | | | Index Future | 334.37 | 334.6380 | 334.3740 | 334.6380 | 0.00 |
| 02/02/2023 | IGOV On 02-November-23 | | | Index Future | 340.96 | 341.2290 | 340.9600 | 341.2290 | 0.00 |
| 02/02/2023 | IGOV On 01-February-24 | | | Index Future | 347.70 | 347.9740 | 347.7000 | 347.9740 | 0.00 |
| 02/02/2023 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 02/02/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 02/02/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 02/02/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 02/02/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 02/02/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 02/02/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 02/02/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 02/02/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 02/02/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 02/02/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 02/02/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 02/02/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 02/02/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 02/02/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 02/02/2023 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.47 | 92.5450 | 92.5300 | 92.5450 | 0.00 |
| 02/02/2023 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.49 | 92.5350 | 92.5100 | 92.5350 | 0.00 |
| 02/02/2023 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.55 | 92.4350 | 92.4500 | 92.4350 | 0.00 |
| 02/02/2023 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.55 | 92.4300 | 92.4500 | 92.4300 | 0.00 |
| 02/02/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.56 | 92.4250 | 92.4450 | 92.4250 | 0.00 |
| 02/02/2023 | JBAF On 19-July-23 | | | Jibar Tradeable Future | 7.51 | 92.4550 | 92.4900 | 92.4550 | 0.00 |
| 02/02/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.46 | 92.4900 | 92.5400 | 92.4900 | 75.00 |
| 02/02/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.20 | 92.7150 | 92.8050 | 92.7150 | 272.00 |
| 02/02/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.12 | 92.7550 | 92.8800 | 92.7550 | 0.00 |
| 02/02/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 6.89 | 92.9750 | 93.1100 | 92.9750 | 0.00 |
| 02/02/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 6.88 | 92.9800 | 93.1200 | 92.9800 | 68.00 |
| 02/02/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 6.89 | 92.9750 | 93.1100 | 92.9750 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | | | Bond Future | 10.81 | 90.8811 | 91.0703 | 90.8811 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 6707 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 13008 | 13 | 13 | 13 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 1462 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 1521 | 1 | 2 | 1 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 331 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 6491 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 882 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 3127 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 1251 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 1005 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 5783 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 6314 | 7 | 6 | 7 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 6048 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | | | Bond Future | 10.86 | 88.1124 | 88.6442 | 88.1124 | 156,214.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.80 | Call | Bond Future | 6240 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.87 | Call | Bond Future | 6549 | 6 | 7 | 6 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 3857 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1423 | 1 | 1 | 1 | 491.00 |
| 02/02/2023 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 517 | 0 | 1 | 0 | 388.00 |
| 02/02/2023 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1856 | 2 | 2 | 2 | 388.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.05 | Call | Bond Future | 3240 | 3 | 3 | 3 | 770.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 3671 | 3 | 4 | 3 | 491.00 |
| 02/02/2023 | R035 On 04-May-23 | 10.55 | Call | Bond Future | 1728 | 2 | 2 | 2 | 770.00 |
| 02/02/2023 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 12555 | 12 | 13 | 12 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 9233 | 9 | 9 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 3782 | 3 | 4 | 3 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 3819 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 1730 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 376 | 0 | 0 | 0 | 388.00 |
| 02/02/2023 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 137 | 0 | 0 | 0 | 491.00 |
| 02/02/2023 | R035 On 04-May-23 | 10.55 | Put | Bond Future | 3583 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.05 | Put | Bond Future | 2099 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 3405 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 6817 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 4081 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.87 | Put | Bond Future | 795 | 1 | 1 | 1 | 770.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 1770 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 1750 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R035 On 04-May-23 | 11.80 | Put | Bond Future | 867 | 1 | 1 | 1 | 1,035.00 |
| 02/02/2023 | R035 On 03-August-23 | | | Bond Future | 10.96 | 89.8437 | 90.3859 | 89.8437 | 2,561.00 |
| 02/02/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 7378 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 7418 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 7458 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 1667 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 1680 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 1693 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R035 On 02-November-23 | | | Bond Future | 11.08 | 87.0893 | 87.6421 | 87.0893 | 123.00 |
| 02/02/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 5527 | 5 | 6 | 5 | 0.00 |
| 02/02/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 5460 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 5493 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 3549 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 3571 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 3527 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R035 On 01-February-24 | | | Bond Future | 11.20 | 88.7898 | 89.3536 | 88.7898 | 0.00 |
| 02/02/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 8277 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 8205 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 8241 | 8 | 8 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 2923 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 2908 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R186 On 02-February-23 | | | Bond Future | 8.00 | 109.3525 | 109.5604 | 109.3525 | 0.00 |
| 02/02/2023 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 1178 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 1144 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 1110 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R186 On 04-May-23 | | | Bond Future | 7.98 | 111.4389 | 111.7729 | 111.4389 | 95,931.00 |
| 02/02/2023 | R186 On 04-May-23 | 8.36 | Call | Bond Future | 1752 | 2 | 2 | 2 | 200.00 |
| 02/02/2023 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 2924 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 2897 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 2951 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R186 On 04-May-23 | 8.36 | Put | Bond Future | 534 | 1 | 1 | 1 | 200.00 |
| 02/02/2023 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R186 On 03-August-23 | | | Bond Future | 7.98 | 108.3242 | 108.6647 | 108.3242 | 0.00 |
| 02/02/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 5367 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 5314 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 5341 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 170 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R186 On 02-November-23 | | | Bond Future | 7.99 | 110.4315 | 110.7788 | 110.4315 | 1,271.00 |
| 02/02/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 4345 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 6790 | 6 | 7 | 6 | 0.00 |
| 02/02/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 4322 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 4368 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 3803 | 4 | 4 | 4 | 1,715.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 471 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 479 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 183 | 0 | 0 | 0 | 1,715.00 |
| 02/02/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 584 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 475 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | R186 On 01-February-24 | | | Bond Future | 8.00 | 107.2846 | 107.6389 | 107.2846 | 0.00 |
| 02/02/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 4497 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 4455 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 4476 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 600 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R197 On 02-February-23 | | | Bond Future | 329.18 | 329.1388 | 329.1776 | 329.1388 | 0.00 |
| 02/02/2023 | R197 On 04-May-23 | | | Bond Future | 335.50 | 335.5005 | 335.4982 | 335.5005 | 309.00 |
| 02/02/2023 | R197 On 03-August-23 | | | Bond Future | 333.11 | 333.1080 | 333.1053 | 333.1080 | 0.00 |
| 02/02/2023 | R197 On 02-November-23 | | | Bond Future | 339.66 | 339.6667 | 339.6645 | 339.6667 | 0.00 |
| 02/02/2023 | R202 On 02-February-23 | | | Bond Future | 245.92 | 245.5894 | 245.9179 | 245.5894 | 0.00 |
| 02/02/2023 | R202 On 04-May-23 | | | Bond Future | 250.67 | 250.3363 | 250.6698 | 250.3363 | 4,903.00 |
| 02/02/2023 | R202 On 03-August-23 | | | Bond Future | 250.84 | 250.5001 | 250.8401 | 250.5001 | 460.00 |
| 02/02/2023 | R202 On 02-November-23 | | | Bond Future | 255.78 | 255.4326 | 255.7799 | 255.4326 | 0.00 |
| 02/02/2023 | R202 On 01-February-24 | | | Bond Future | 255.89 | 255.5364 | 255.8908 | 255.5364 | 0.00 |
| 02/02/2023 | R209 On 02-February-23 | | | Bond Future | 10.84 | 70.2541 | 70.4460 | 70.2541 | 0.00 |
| 02/02/2023 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 320 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 266 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | R209 On 04-May-23 | | | Bond Future | 10.88 | 68.4433 | 68.9643 | 68.4433 | 19,105.00 |
| 02/02/2023 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 4294 | 4 | 4 | 4 | 1,000.00 |
| 02/02/2023 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 8166 | 8 | 8 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 2644 | 2 | 3 | 2 | 2,500.00 |
| 02/02/2023 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2980 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2918 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2949 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 580 | 0 | 1 | 0 | 500.00 |
| 02/02/2023 | R209 On 04-May-23 | 10.50 | Call | Bond Future | 1377 | 1 | 1 | 1 | 4,500.00 |
| 02/02/2023 | R209 On 04-May-23 | 10.50 | Put | Bond Future | 3408 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 5425 | 6 | 5 | 6 | 0.00 |
| 02/02/2023 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 1815 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 1127 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 1774 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 2007 | 2 | 2 | 2 | 8,250.00 |
| 02/02/2023 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 324 | 0 | 0 | 0 | 8,500.00 |
| 02/02/2023 | R209 On 03-August-23 | | | Bond Future | 10.97 | 69.7882 | 70.3193 | 69.7882 | 1,690.00 |
| 02/02/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 6360 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | R209 On 03-August-23 | 10.70 | Call | Bond Future | 2579 | 2 | 3 | 2 | 1,800.00 |
| 02/02/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 6291 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 6326 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | R209 On 03-August-23 | 10.00 | Call | Bond Future | 1257 | 1 | 1 | 1 | 1,800.00 |
| 02/02/2023 | R209 On 03-August-23 | 10.00 | Put | Bond Future | 6560 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 1537 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R209 On 03-August-23 | 10.70 | Put | Bond Future | 4006 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 1561 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 1549 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R209 On 02-November-23 | | | Bond Future | 11.07 | 67.9956 | 68.5371 | 67.9956 | 5,720.00 |
| 02/02/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 4667 | 4 | 5 | 4 | 0.00 |
| 02/02/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 4609 | 4 | 5 | 4 | 0.00 |
| 02/02/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 4638 | 4 | 5 | 4 | 0.00 |
| 02/02/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 3287 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 3308 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 3266 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | R209 On 01-February-24 | | | Bond Future | 11.18 | 69.3231 | 69.8753 | 69.3231 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 7219 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 7251 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 7282 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 2664 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 2678 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 2693 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R210 On 02-February-23 | | | Bond Future | 222.96 | 222.9937 | 222.9627 | 222.9937 | 0.00 |
| 02/02/2023 | R210 On 04-May-23 | | | Bond Future | 224.18 | 224.2154 | 224.1826 | 224.2154 | 386.00 |
| 02/02/2023 | R210 On 03-August-23 | | | Bond Future | 228.64 | 228.6746 | 228.6409 | 228.6746 | 300.00 |
| 02/02/2023 | R210 On 02-November-23 | | | Bond Future | 229.98 | 230.0174 | 229.9835 | 230.0174 | 0.00 |
| 02/02/2023 | R210 On 01-February-24 | | | Bond Future | 234.53 | 234.5627 | 234.5285 | 234.5627 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | | | Bond Future | 9.95 | 86.6963 | 86.9944 | 86.6963 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 1256 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 2301 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 1304 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 1352 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 1923 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 10120 | 10 | 10 | 10 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 3969 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R213 On 04-May-23 | | | Bond Future | 9.99 | 84.7990 | 85.3514 | 84.7990 | 33,682.00 |
| 02/02/2023 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 4308 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 4273 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 4342 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 837 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R213 On 03-August-23 | | | Bond Future | 10.08 | 86.4652 | 87.0283 | 86.4652 | 0.00 |
| 02/02/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 7620 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 7585 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 7655 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 807 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 813 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 800 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R213 On 02-November-23 | | | Bond Future | 10.18 | 84.5964 | 85.1706 | 84.5964 | 1,911.00 |
| 02/02/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 5829 | 5 | 6 | 5 | 0.00 |
| 02/02/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 5799 | 5 | 6 | 5 | 0.00 |
| 02/02/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 5861 | 5 | 6 | 5 | 0.00 |
| 02/02/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 1683 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 1706 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 1694 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R213 On 01-February-24 | | | Bond Future | 10.29 | 86.2486 | 86.8342 | 86.2486 | 0.00 |
| 02/02/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 7627 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 7596 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 7565 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 1622 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 1613 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 1604 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | | | Bond Future | 11.13 | 66.9764 | 67.1757 | 66.9764 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 10.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 3562 | 3 | 4 | 3 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | R214 On 02-February-23 | 11.60 | Call | Bond Future | 2539 | 2 | 3 | 2 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 304 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 249 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 10.90 | Put | Bond Future | 1260 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 194 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.00 | Put | Bond Future | 695 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | 10.30 | Put | Bond Future | 4811 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | R214 On 02-February-23 | | Put | Bond Future | 32824 | 33 | 33 | 33 | 0.00 |
| 02/02/2023 | R214 On 04-May-23 | | | Bond Future | 11.17 | 64.9566 | 65.4413 | 64.9566 | 23,123.00 |
| 02/02/2023 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 3090 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 3027 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 3058 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 1955 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R214 On 03-August-23 | | | Bond Future | 11.26 | 66.2329 | 66.7271 | 66.2329 | 2,980.00 |
| 02/02/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 6377 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 6308 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 6343 | 6 | 6 | 6 | 0.00 |
| 02/02/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 1806 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 1819 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 1792 | 2 | 2 | 2 | 0.00 |
| 02/02/2023 | R214 On 02-November-23 | | | Bond Future | 11.36 | 64.2239 | 64.7279 | 64.2239 | 0.00 |
| 02/02/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 4473 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 4416 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 4445 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 3923 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 3947 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 3899 | 4 | 4 | 4 | 0.00 |
| 02/02/2023 | R214 On 01-February-24 | | | Bond Future | 11.47 | 65.4780 | 65.9919 | 65.4780 | 0.00 |
| 02/02/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 6767 | 6 | 7 | 6 | 0.00 |
| 02/02/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 6797 | 6 | 7 | 6 | 0.00 |
| 02/02/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 6828 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3347 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3364 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3382 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | | | Bond Future | 11.14 | 83.5352 | 83.8192 | 83.5352 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.60 | Call | Bond Future | 3077 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 3719 | 3 | 4 | 3 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 417 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 278 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 979 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 487 | 1 | 0 | 1 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 557 | 1 | 1 | 1 | 0.00 |
| 02/02/2023 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 5422 | 6 | 5 | 6 | 0.00 |
| 02/02/2023 | R248 On 04-May-23 | | | Bond Future | 11.19 | 80.6706 | 81.2781 | 80.6706 | 239,312.00 |
| 02/02/2023 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3528 | 3 | 4 | 3 | 0.00 |
| 02/02/2023 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3567 | 3 | 4 | 3 | 0.00 |
| 02/02/2023 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3606 | 3 | 4 | 3 | 0.00 |
| 02/02/2023 | R248 On 04-May-23 | 11.10 | Call | Bond Future | 2694 | 2 | 3 | 2 | 1,500.00 |
| 02/02/2023 | R248 On 04-May-23 | 10.40 | Call | Bond Future | 921 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2023 | R248 On 04-May-23 | 10.40 | Put | Bond Future | 6698 | 7 | 7 | 7 | 0.00 |
| 02/02/2023 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 2537 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 2565 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 2594 | 3 | 3 | 3 | 0.00 |
| 02/02/2023 | R248 On 04-May-23 | 11.10 | Put | Bond Future | 3332 | 4 | 3 | 4 | 0.00 |
| 02/02/2023 | R248 On 03-August-23 | | | Bond Future | 11.29 | 82.2181 | 82.8376 | 82.2181 | 0.00 |
| 02/02/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 7554 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 7596 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 7638 | 7 | 8 | 7 | 0.00 |
| 02/02/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 2414 | 3 | 2 | 3 | 0.00 |
| 02/02/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 2432 | 3 | 2 | 3 | 0.00 |
| 02/02/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 2450 | 3 | 2 | 3 | 0.00 |
| 02/02/2023 | R248 On 02-November-23 | | | Bond Future | 11.39 | 79.3980 | 80.0296 | 79.3980 | 0.00 |
| 02/02/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 5605 | 5 | 6 | 5 | 0.00 |
| 02/02/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 5534 | 5 | 6 | 5 | 0.00 |
| 02/02/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 5569 | 5 | 6 | 5 | 0.00 |
| 02/02/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 4920 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 4980 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 4950 | 5 | 5 | 5 | 0.00 |
| 02/02/2023 | R248 On 01-February-24 | | | Bond Future | 11.49 | 80.9853 | 81.6293 | 80.9853 | 13,000.00 |
| 02/02/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 8468 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 8393 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 8430 | 8 | 8 | 8 | 0.00 |
| 02/02/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4285 | 5 | 4 | 5 | 0.00 |
| 02/02/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4307 | 5 | 4 | 5 | 0.00 |
| 02/02/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4263 | 5 | 4 | 5 | 0.00 |