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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/05/2023 TO: 12/05/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | 2025 On 03-August-23 | | | Bond Future | 170.04 | 169.3754 | 170.0390 | 169.3754 | 6,270.00 |
| 12/05/2023 | 2025 On 02-November-23 | | | Bond Future | 173.81 | 173.1011 | 173.8054 | 173.1011 | 0.00 |
| 12/05/2023 | 2025 On 01-February-24 | | | Bond Future | 175.92 | 175.1245 | 175.9218 | 175.1245 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 2025 On 02-May-24 | | | Bond Future | 179.95 | 179.1002 | 179.9478 | 179.1002 | 0.00 |
| 12/05/2023 | 2025 On 01-August-24 | | | Bond Future | 181.92 | 180.9918 | 181.9240 | 180.9918 | 0.00 |
| 12/05/2023 | 2029 On 03-August-23 | | | Bond Future | 123.57 | 124.5716 | 123.5680 | 124.5716 | 1,976.00 |
| 12/05/2023 | 2029 On 02-November-23 | | | Bond Future | 124.96 | 125.9665 | 124.9591 | 125.9665 | 0.00 |
| 12/05/2023 | 2029 On 01-February-24 | | | Bond Future | 127.79 | 128.7583 | 127.7858 | 128.7583 | 0.00 |
| 12/05/2023 | 2029 On 02-May-24 | | | Bond Future | 129.33 | 130.2992 | 129.3258 | 130.2992 | 0.00 |
| 12/05/2023 | 2029 On 01-August-24 | | | Bond Future | 132.09 | 133.0280 | 132.0853 | 133.0280 | 0.00 |
| 12/05/2023 | 2030 On 03-August-23 | | | Bond Future | 10.94 | 86.4198 | 86.7936 | 86.4198 | 97,833.00 |
| 12/05/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 2498 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 6655 | 6 | 7 | 6 | 0.00 |
| 12/05/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 513 | 1 | 1 | 1 | 1,012.00 |
| 12/05/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 854 | 1 | 1 | 1 | 350.00 |
| 12/05/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 2440 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 2469 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 7735 | 7 | 8 | 7 | 0.00 |
| 12/05/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 62 | 0 | 0 | 0 | 350.00 |
| 12/05/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 2052 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 103 | 0 | 0 | 0 | 1,012.00 |
| 12/05/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 2778 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | | | Bond Future | 11.04 | 88.3007 | 88.6958 | 88.3007 | 116.00 |
| 12/05/2023 | 2030 On 02-November-23 | 11.57 | Call | Bond Future | 3322 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 9.89 | Call | Bond Future | 504 | 0 | 1 | 0 | 500.00 |
| 12/05/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 1593 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 1575 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 11.43 | Call | Bond Future | 2951 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 10.07 | Call | Bond Future | 631 | 1 | 1 | 1 | 800.00 |
| 12/05/2023 | 2030 On 02-November-23 | 10.39 | Call | Bond Future | 946 | 1 | 1 | 1 | 500.00 |
| 12/05/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 1557 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 2030 On 02-November-23 | 9.57 | Call | Bond Future | 332 | 0 | 0 | 0 | 800.00 |
| 12/05/2023 | 2030 On 02-November-23 | 9.57 | Put | Bond Future | 6522 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 2523 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 10.07 | Put | Bond Future | 4651 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 11.43 | Put | Bond Future | 1383 | 2 | 1 | 2 | 500.00 |
| 12/05/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 2500 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 2477 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 10.39 | Put | Bond Future | 3612 | 4 | 4 | 4 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 9.89 | Put | Bond Future | 5298 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2030 On 02-November-23 | 11.57 | Put | Bond Future | 1205 | 2 | 1 | 2 | 800.00 |
| 12/05/2023 | 2030 On 01-February-24 | | | Bond Future | 11.14 | 86.2317 | 86.6762 | 86.2317 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 4194 | 4 | 4 | 4 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 4854 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 2821 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 2913 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 2936 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 848 | 1 | 1 | 1 | 400.00 |
| 12/05/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 498 | 0 | 0 | 0 | 400.00 |
| 12/05/2023 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 704 | 1 | 1 | 1 | 500.00 |
| 12/05/2023 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 1185 | 1 | 1 | 1 | 500.00 |
| 12/05/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 2959 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 734 | 1 | 1 | 1 | 1,360.00 |
| 12/05/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 5634 | 6 | 6 | 6 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 6923 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 5772 | 6 | 6 | 6 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 2065 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 1434 | 2 | 1 | 2 | 500.00 |
| 12/05/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 1199 | 2 | 1 | 2 | 400.00 |
| 12/05/2023 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 4182 | 5 | 4 | 5 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 5163 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 2081 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 2096 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 2159 | 3 | 2 | 3 | 1,360.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 2030 On 02-May-24 | | | Bond Future | 11.25 | 88.1705 | 88.6406 | 88.1705 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 4365 | 4 | 4 | 4 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 1037 | 1 | 1 | 1 | 1,000.00 |
| 12/05/2023 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 5523 | 0 | 6 | 0 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 1939 | 0 | 2 | 0 | 1,080.00 |
| 12/05/2023 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 635 | 1 | 1 | 1 | 1,000.00 |
| 12/05/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 740 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 6378 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 6411 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 6923 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 3586 | 0 | 4 | 0 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 1373 | 0 | 1 | 0 | 1,080.00 |
| 12/05/2023 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 5288 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 6344 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 1800 | 2 | 2 | 2 | 1,000.00 |
| 12/05/2023 | 2030 On 01-August-24 | | | Bond Future | 11.41 | 85.9881 | 86.5031 | 85.9881 | 0.00 |
| 12/05/2023 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 1340 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 1329 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 1319 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 5216 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 5188 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 5160 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | | | Bond Future | 11.62 | 84.4423 | 84.8336 | 84.4423 | 113,598.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.45 | Call | Bond Future | 1208 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 1956 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | 9.60 | Call | Bond Future | 6 | 0 | 0 | 0 | 1,500.00 |
| 12/05/2023 | 2032 On 03-August-23 | 10.30 | Call | Bond Future | 70 | 0 | 0 | 0 | 7,500.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 2012 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.55 | Call | Bond Future | 1436 | 2 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 2395 | 2 | 2 | 2 | 5,000.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.55 | Put | Bond Future | 1760 | 2 | 2 | 2 | 7,500.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 1305 | 2 | 1 | 2 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | 10.30 | Put | Bond Future | 6595 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | 9.60 | Put | Bond Future | 10273 | 11 | 10 | 11 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 1323 | 2 | 1 | 2 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 1342 | 2 | 1 | 2 | 0.00 |
| 12/05/2023 | 2032 On 03-August-23 | 11.45 | Put | Bond Future | 2007 | 3 | 2 | 3 | 7,500.00 |
| 12/05/2023 | 2032 On 02-November-23 | | | Bond Future | 11.74 | 82.1172 | 82.5298 | 82.1172 | 64,682.00 |
| 12/05/2023 | 2032 On 02-November-23 | 12.26 | Call | Bond Future | 3908 | 4 | 4 | 4 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 11.09 | Call | Bond Future | 1158 | 1 | 1 | 1 | 500.00 |
| 12/05/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 1367 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 1384 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 1401 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 10.59 | Call | Bond Future | 574 | 1 | 1 | 1 | 500.00 |
| 12/05/2023 | 2032 On 02-November-23 | 11.90 | Call | Bond Future | 2878 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 11.90 | Put | Bond Future | 2134 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 11.09 | Put | Bond Future | 4205 | 5 | 4 | 5 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 10.59 | Put | Bond Future | 6078 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 3729 | 4 | 4 | 4 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 3759 | 4 | 4 | 4 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 3790 | 4 | 4 | 4 | 0.00 |
| 12/05/2023 | 2032 On 02-November-23 | 12.26 | Put | Bond Future | 1551 | 2 | 2 | 2 | 500.00 |
| 12/05/2023 | 2032 On 01-February-24 | | | Bond Future | 11.85 | 83.9183 | 84.3781 | 83.9183 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 2926 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 1018 | 1 | 1 | 1 | 1,200.00 |
| 12/05/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 5050 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 5388 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 1429 | 2 | 1 | 2 | 500.00 |
| 12/05/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 2877 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 2902 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 851 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 438 | 0 | 0 | 0 | 1,200.00 |
| 12/05/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 9298 | 10 | 9 | 10 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2963 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2984 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 4955 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 1574 | 2 | 2 | 2 | 500.00 |
| 12/05/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 1702 | 2 | 2 | 2 | 1,200.00 |
| 12/05/2023 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 6795 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 6130 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2942 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | | | Bond Future | 11.97 | 81.6424 | 82.1274 | 81.6424 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 1432 | 1 | 1 | 1 | 500.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 877 | 1 | 1 | 1 | 500.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 842 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 5673 | 6 | 6 | 6 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 6530 | 6 | 7 | 6 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 690 | 1 | 1 | 1 | 1,000.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 1144 | 1 | 1 | 1 | 1,000.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 6224 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 8184 | 9 | 8 | 9 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 7369 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 1458 | 2 | 1 | 2 | 500.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 7408 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 7448 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 7250 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 5430 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 1741 | 2 | 2 | 2 | 1,000.00 |
| 12/05/2023 | 2032 On 01-August-24 | | | Bond Future | 12.13 | 83.3278 | 83.8557 | 83.3278 | 0.00 |
| 12/05/2023 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 1612 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 1625 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 1637 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 5975 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 6008 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 6041 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2033 On 03-August-23 | | | Bond Future | 116.25 | 116.0086 | 116.2496 | 116.0086 | 7,527.00 |
| 12/05/2023 | 2033 On 02-November-23 | | | Bond Future | 117.39 | 117.1220 | 117.3856 | 117.1220 | 0.00 |
| 12/05/2023 | 2033 On 01-February-24 | | | Bond Future | 120.04 | 119.7177 | 120.0409 | 119.7177 | 0.00 |
| 12/05/2023 | 2033 On 02-May-24 | | | Bond Future | 121.31 | 120.9574 | 121.3076 | 120.9574 | 0.00 |
| 12/05/2023 | 2033 On 01-August-24 | | | Bond Future | 123.90 | 123.4906 | 123.8961 | 123.4906 | 0.00 |
| 12/05/2023 | 2037 On 03-August-23 | | | Bond Future | 12.38 | 74.5458 | 75.0304 | 74.5458 | 131,648.00 |
| 12/05/2023 | 2037 On 03-August-23 | 10.30 | Call | Bond Future | 6 | 0 | 0 | 0 | 1,800.00 |
| 12/05/2023 | 2037 On 03-August-23 | 11.00 | Call | Bond Future | 79 | 0 | 0 | 0 | 1,800.00 |
| 12/05/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 1281 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 1237 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 1259 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 2602 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 2633 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 2570 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2037 On 03-August-23 | 11.00 | Put | Bond Future | 7868 | 8 | 8 | 8 | 0.00 |
| 12/05/2023 | 2037 On 03-August-23 | 10.30 | Put | Bond Future | 12194 | 13 | 12 | 13 | 0.00 |
| 12/05/2023 | 2037 On 02-November-23 | | | Bond Future | 12.50 | 76.1685 | 76.6749 | 76.1685 | 0.00 |
| 12/05/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 834 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 861 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 5986 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 5943 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 5900 | 6 | 6 | 6 | 0.00 |
| 12/05/2023 | 2037 On 01-February-24 | | | Bond Future | 12.62 | 73.5829 | 74.1357 | 73.5829 | 0.00 |
| 12/05/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 2587 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 2563 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 2610 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 4118 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 4175 | 5 | 4 | 5 | 0.00 |
| 12/05/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 4147 | 5 | 4 | 5 | 0.00 |
| 12/05/2023 | 2037 On 02-May-24 | | | Bond Future | 12.75 | 75.2373 | 75.8158 | 75.2373 | 0.00 |
| 12/05/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 1332 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 8330 | 9 | 8 | 9 | 0.00 |
| 12/05/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 8286 | 9 | 8 | 9 | 0.00 |
| 12/05/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 8241 | 9 | 8 | 9 | 0.00 |
| 12/05/2023 | 2037 On 01-August-24 | | | Bond Future | 12.91 | 72.5357 | 73.1564 | 72.5357 | 0.00 |
| 12/05/2023 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 2354 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 2335 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 2316 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 6460 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 6425 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 6391 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2038 On 03-August-23 | | | Bond Future | 124.21 | 126.1729 | 124.2057 | 126.1729 | 3,595.00 |
| 12/05/2023 | 2038 On 02-November-23 | | | Bond Future | 126.96 | 128.9483 | 126.9570 | 128.9483 | 1,343.00 |
| 12/05/2023 | 2038 On 01-February-24 | | | Bond Future | 127.79 | 129.7665 | 127.7868 | 129.7665 | 0.00 |
| 12/05/2023 | 2038 On 02-May-24 | | | Bond Future | 130.71 | 132.7125 | 130.7111 | 132.7125 | 0.00 |
| 12/05/2023 | 2038 On 01-August-24 | | | Bond Future | 131.40 | 133.3986 | 131.4022 | 133.3986 | 0.00 |
| 12/05/2023 | 2040 On 03-August-23 | | | Bond Future | 12.51 | 75.1248 | 75.9227 | 75.1248 | 133,120.00 |
| 12/05/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 1212 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 1234 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 1257 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 2848 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 2884 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 2919 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | 2040 On 02-November-23 | | | Bond Future | 12.63 | 76.7600 | 77.5869 | 76.7600 | 29.00 |
| 12/05/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 795 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 772 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 784 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 6779 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 6880 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 6829 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2040 On 01-February-24 | | | Bond Future | 12.75 | 73.9371 | 74.8177 | 73.9371 | 18.00 |
| 12/05/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 2513 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 2466 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 2489 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 4742 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 4775 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 4709 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2040 On 02-May-24 | | | Bond Future | 12.87 | 75.5995 | 76.5132 | 75.5995 | 0.00 |
| 12/05/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 1444 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 1418 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 1431 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 8564 | 9 | 9 | 9 | 0.00 |
| 12/05/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 8660 | 10 | 9 | 10 | 0.00 |
| 12/05/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 8612 | 10 | 9 | 10 | 0.00 |
| 12/05/2023 | 2040 On 01-August-24 | | | Bond Future | 13.03 | 72.6546 | 73.6178 | 72.6546 | 0.00 |
| 12/05/2023 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 2635 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 2656 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 2677 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 6374 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 6409 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 6444 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | 2044 On 03-August-23 | | | Bond Future | 12.56 | 71.5156 | 72.3410 | 71.5156 | 85,336.00 |
| 12/05/2023 | 2044 On 03-August-23 | 11.75 | Call | Bond Future | 407 | 0 | 0 | 0 | 4,553.00 |
| 12/05/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2044 On 03-August-23 | 12.50 | Call | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2044 On 03-August-23 | 12.00 | Call | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 1006 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 1026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3327 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3366 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | 2044 On 03-August-23 | 12.00 | Put | Bond Future | 3990 | 5 | 4 | 5 | 4,754.00 |
| 12/05/2023 | 2044 On 03-August-23 | 12.50 | Put | Bond Future | 2197 | 3 | 2 | 3 | 9,106.00 |
| 12/05/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3289 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | 2044 On 03-August-23 | 11.75 | Put | Bond Future | 5183 | 6 | 5 | 6 | 3,076.00 |
| 12/05/2023 | 2044 On 02-November-23 | | | Bond Future | 12.68 | 73.0723 | 73.9267 | 73.0723 | 0.00 |
| 12/05/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 701 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 723 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 7250 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 7303 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 7356 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2044 On 01-February-24 | | | Bond Future | 12.79 | 70.2937 | 71.2009 | 70.2937 | 0.00 |
| 12/05/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 2279 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 2302 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 2324 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 5116 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 5151 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 5187 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | 2044 On 02-May-24 | | | Bond Future | 12.91 | 71.8741 | 72.8143 | 71.8741 | 0.00 |
| 12/05/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 1462 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 1475 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 1489 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 8623 | 10 | 9 | 10 | 0.00 |
| 12/05/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 8671 | 10 | 9 | 10 | 0.00 |
| 12/05/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 8720 | 10 | 9 | 10 | 0.00 |
| 12/05/2023 | 2044 On 01-August-24 | | | Bond Future | 13.06 | 68.9773 | 69.9660 | 68.9773 | 0.00 |
| 12/05/2023 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 2587 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 2546 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 2566 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 6754 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 6792 | 8 | 7 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 6718 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | 2046 On 03-August-23 | | | Bond Future | 109.87 | 111.5660 | 109.8741 | 111.5660 | 13,030.00 |
| 12/05/2023 | 2046 On 02-November-23 | | | Bond Future | 110.19 | 111.9064 | 110.1929 | 111.9064 | 4,231.00 |
| 12/05/2023 | 2046 On 01-February-24 | | | Bond Future | 112.69 | 114.3866 | 112.6858 | 114.3866 | 0.00 |
| 12/05/2023 | 2046 On 02-May-24 | | | Bond Future | 113.09 | 114.8116 | 113.0891 | 114.8116 | 0.00 |
| 12/05/2023 | 2046 On 01-August-24 | | | Bond Future | 115.50 | 117.2138 | 115.5001 | 117.2138 | 0.00 |
| 12/05/2023 | 2050 On 03-August-23 | | | Bond Future | 110.97 | 111.3187 | 110.9698 | 111.3187 | 11,060.00 |
| 12/05/2023 | 2050 On 02-November-23 | | | Bond Future | 113.43 | 113.7674 | 113.4280 | 113.7674 | 3,146.00 |
| 12/05/2023 | 2050 On 01-February-24 | | | Bond Future | 113.72 | 114.0178 | 113.7201 | 114.0178 | 0.00 |
| 12/05/2023 | 2050 On 02-May-24 | | | Bond Future | 116.32 | 116.6062 | 116.3224 | 116.6062 | 0.00 |
| 12/05/2023 | 2050 On 01-August-24 | | | Bond Future | 116.47 | 116.7165 | 116.4678 | 116.7165 | 0.00 |
| 12/05/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | AL37 On 03-August-23 | | | Index Future | 868.88 | 865.9330 | 868.8810 | 865.9330 | 0.00 |
| 12/05/2023 | AL37 On 02-November-23 | | | Index Future | 887.92 | 884.7710 | 887.9170 | 884.7710 | 0.00 |
| 12/05/2023 | AL37 On 01-February-24 | | | Index Future | 907.80 | 904.1780 | 907.7990 | 904.1780 | 0.00 |
| 12/05/2023 | AL37 On 02-May-24 | | | Index Future | 928.38 | 924.5070 | 928.3770 | 924.5070 | 0.00 |
| 12/05/2023 | AL37 On 01-August-24 | | | Index Future | 948.01 | 943.6970 | 948.0130 | 943.6970 | 0.00 |
| 12/05/2023 | AL7T On 03-August-23 | | | Index Future | 985.52 | 980.1980 | 985.5180 | 980.1980 | 0.00 |
| 12/05/2023 | AL7T On 02-November-23 | | | Index Future | 1007.11 | 1001.5220 | 1007.1090 | 1001.5220 | 0.00 |
| 12/05/2023 | AL7T On 01-February-24 | | | Index Future | 1029.66 | 1023.4900 | 1029.6600 | 1023.4900 | 0.00 |
| 12/05/2023 | AL7T On 02-May-24 | | | Index Future | 1053.00 | 1046.5020 | 1053.0010 | 1046.5020 | 0.00 |
| 12/05/2023 | AL7T On 01-August-24 | | | Index Future | 1075.27 | 1068.2230 | 1075.2730 | 1068.2230 | 0.00 |
| 12/05/2023 | ALBI On 03-August-23 | | | Index Future | 865.82 | 860.3620 | 865.8160 | 860.3620 | 101.00 |
| 12/05/2023 | ALBI On 02-November-23 | | | Index Future | 884.79 | 879.0790 | 884.7850 | 879.0790 | 0.00 |
| 12/05/2023 | ALBI On 01-February-24 | | | Index Future | 904.60 | 898.3610 | 904.5970 | 898.3610 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | ALBI On 02-May-24 | | | Index Future | 925.10 | 918.5590 | 925.1030 | 918.5590 | 0.00 |
| 12/05/2023 | ALBI On 01-August-24 | | | Index Future | 944.67 | 937.6250 | 944.6690 | 937.6250 | 0.00 |
| 12/05/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 12/05/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2023 | ES33 On 03-August-23 | | | Bond Future | 12.89 | 72.5314 | 72.9838 | 72.5314 | 350.00 |
| 12/05/2023 | ES33 On 02-November-23 | | | Bond Future | 13.04 | 70.3291 | 70.8022 | 70.3291 | 0.00 |
| 12/05/2023 | ES33 On 01-February-24 | | | Bond Future | 13.20 | 71.8877 | 72.4041 | 71.8877 | 0.00 |
| 12/05/2023 | ES33 On 02-May-24 | | | Bond Future | 13.36 | 69.7200 | 70.2607 | 69.7200 | 0.00 |
| 12/05/2023 | ES33 On 01-August-24 | | | Bond Future | 13.56 | 71.1738 | 71.7540 | 71.1738 | 0.00 |
| 12/05/2023 | ES42 On 03-August-23 | | | Bond Future | 13.27 | 68.9985 | 69.7109 | 68.9985 | 4,000.00 |
| 12/05/2023 | ES42 On 02-November-23 | | | Bond Future | 13.41 | 66.2529 | 66.9916 | 66.2529 | 0.00 |
| 12/05/2023 | ES42 On 01-February-24 | | | Bond Future | 13.56 | 67.7211 | 68.5074 | 67.7211 | 0.00 |
| 12/05/2023 | ES42 On 02-May-24 | | | Bond Future | 13.70 | 64.9957 | 65.8120 | 64.9957 | 0.00 |
| 12/05/2023 | ES42 On 01-August-24 | | | Bond Future | 13.88 | 66.3477 | 67.2076 | 66.3477 | 0.00 |
| 12/05/2023 | GOVI On 03-August-23 | | | GOVI | 853.31 | 847.9750 | 853.3120 | 847.9750 | 836.00 |
| 12/05/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 160820 | 11 | 16 | 11 | 0.00 |
| 12/05/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 161020 | 11 | 16 | 11 | 0.00 |
| 12/05/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 160920 | 11 | 16 | 11 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 02-November-23 | | | GOVI | 872.01 | 866.4230 | 872.0080 | 866.4230 | 0.00 |
| 12/05/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 138020 | 19 | 14 | 19 | 0.00 |
| 12/05/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 138120 | 19 | 14 | 19 | 0.00 |
| 12/05/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 137920 | 19 | 14 | 19 | 0.00 |
| 12/05/2023 | GOVI On 01-February-24 | | | GOVI | 891.53 | 885.4270 | 891.5330 | 885.4270 | 0.00 |
| 12/05/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 115530 | 5 | 12 | 5 | 0.00 |
| 12/05/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 115430 | 5 | 12 | 5 | 0.00 |
| 12/05/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 115330 | 5 | 12 | 5 | 0.00 |
| 12/05/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 02-May-24 | | | GOVI | 911.74 | 905.3350 | 911.7430 | 905.3350 | 0.00 |
| 12/05/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 392270 | 46 | 39 | 46 | 0.00 |
| 12/05/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 392370 | 46 | 39 | 46 | 0.00 |
| 12/05/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 392470 | 46 | 39 | 46 | 0.00 |
| 12/05/2023 | GOVI On 01-August-24 | | | GOVI | 931.03 | 924.1260 | 931.0270 | 924.1260 | 0.00 |
| 12/05/2023 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 123630 | 19 | 12 | 19 | 0.00 |
| 12/05/2023 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 123530 | 19 | 12 | 19 | 0.00 |
| 12/05/2023 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 123430 | 19 | 12 | 19 | 0.00 |
| 12/05/2023 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | IGOV On 03-August-23 | | | Index Future | 325.35 | 326.7720 | 325.3480 | 326.7720 | 638.00 |
| 12/05/2023 | IGOV On 02-November-23 | | | Index Future | 332.55 | 333.9600 | 332.5540 | 333.9600 | 16.00 |
| 12/05/2023 | IGOV On 01-February-24 | | | Index Future | 340.08 | 341.3610 | 340.0770 | 341.3610 | 0.00 |
| 12/05/2023 | IGOV On 02-May-24 | | | Index Future | 347.86 | 349.1110 | 347.8600 | 349.1110 | 0.00 |
| 12/05/2023 | IGOV On 01-August-24 | | | Index Future | 355.29 | 356.4310 | 355.2910 | 356.4310 | 0.00 |
| 12/05/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 12/05/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 12/05/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 12/05/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 12/05/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 12/05/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 12/05/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 12/05/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 12/05/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 12/05/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 12/05/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 12/05/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 12/05/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 12/05/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 12/05/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 12/05/2023 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 8.14 | 91.9500 | 91.8600 | 91.9500 | 0.00 |
| 12/05/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.61 | 91.5900 | 91.3900 | 91.5900 | 0.00 |
| 12/05/2023 | JBAF On 19-July-23 | | | Jibar Tradeable Future | 8.63 | 91.5850 | 91.3750 | 91.5850 | 0.00 |
| 12/05/2023 | JBAF On 16-August-23 | | | Jibar Tradeable Future | 8.88 | 91.3700 | 91.1200 | 91.3700 | 0.00 |
| 12/05/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.89 | 91.3600 | 91.1100 | 91.3600 | 0.00 |
| 12/05/2023 | JBAF On 18-October-23 | | | Jibar Tradeable Future | 8.98 | 91.2850 | 91.0250 | 91.2850 | 0.00 |
| 12/05/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.96 | 91.2950 | 91.0450 | 91.2950 | 0.00 |
| 12/05/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.87 | 91.3850 | 91.1350 | 91.3850 | 0.00 |
| 12/05/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.70 | 91.5500 | 91.3000 | 91.5500 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.63 | 91.6200 | 91.3700 | 91.6200 | 0.00 |
| 12/05/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.52 | 91.7300 | 91.4850 | 91.7300 | 0.00 |
| 12/05/2023 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.52 | 91.7400 | 91.4850 | 91.7400 | 0.00 |
| 12/05/2023 | R035 On 03-August-23 | | | Bond Future | 12.07 | 83.6609 | 84.2305 | 83.6609 | 55,050.00 |
| 12/05/2023 | R035 On 03-August-23 | 11.75 | Call | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 1650 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 1624 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 1676 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 2041 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 2095 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 2068 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R035 On 03-August-23 | 11.75 | Put | Bond Future | 2791 | 3 | 3 | 3 | 4,870.00 |
| 12/05/2023 | R035 On 02-November-23 | | | Bond Future | 12.19 | 80.9720 | 81.5664 | 80.9720 | 104,856.00 |
| 12/05/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 1083 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R035 On 02-November-23 | 10.62 | Call | Bond Future | 300 | 0 | 0 | 0 | 400.00 |
| 12/05/2023 | R035 On 02-November-23 | 12.85 | Call | Bond Future | 4857 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 1052 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R035 On 02-November-23 | 11.12 | Call | Bond Future | 679 | 1 | 1 | 1 | 400.00 |
| 12/05/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 5198 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 5238 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R035 On 02-November-23 | 12.85 | Put | Bond Future | 1553 | 2 | 2 | 2 | 400.00 |
| 12/05/2023 | R035 On 02-November-23 | 10.62 | Put | Bond Future | 9040 | 10 | 9 | 10 | 0.00 |
| 12/05/2023 | R035 On 02-November-23 | 11.12 | Put | Bond Future | 6498 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 5159 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | | | Bond Future | 12.32 | 82.7479 | 83.3931 | 82.7479 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 6985 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 2951 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 3003 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 1000 | 1 | 1 | 1 | 400.00 |
| 12/05/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 2977 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 545 | 1 | 1 | 1 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 9838 | 10 | 10 | 10 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 7403 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3620 | 4 | 4 | 4 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3645 | 4 | 4 | 4 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 3594 | 4 | 4 | 4 | 0.00 |
| 12/05/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 1474 | 2 | 1 | 2 | 400.00 |
| 12/05/2023 | R035 On 02-May-24 | | | Bond Future | 12.43 | 80.0953 | 80.7692 | 80.0953 | 0.00 |
| 12/05/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 1324 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 1300 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 1312 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 7799 | 8 | 8 | 8 | 0.00 |
| 12/05/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 7843 | 8 | 8 | 8 | 0.00 |
| 12/05/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 7756 | 8 | 8 | 8 | 0.00 |
| 12/05/2023 | R035 On 01-August-24 | | | Bond Future | 12.58 | 81.7492 | 82.4694 | 81.7492 | 0.00 |
| 12/05/2023 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 2207 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 2245 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 2226 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 6172 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 6205 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 6138 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | R186 On 03-August-23 | | | Bond Future | 9.65 | 103.4404 | 103.7449 | 103.4404 | 83,113.00 |
| 12/05/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 1095 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 842 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 854 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 02-November-23 | | | Bond Future | 9.72 | 105.6912 | 106.0183 | 105.6912 | 14,843.00 |
| 12/05/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 2533 | 2 | 3 | 2 | 0.00 |
| 12/05/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 913 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 662 | 1 | 1 | 1 | 1,715.00 |
| 12/05/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 1792 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 1808 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 687 | 1 | 1 | 1 | 1,715.00 |
| 12/05/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 2204 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R186 On 01-February-24 | | | Bond Future | 9.78 | 102.6999 | 103.0819 | 102.6999 | 0.00 |
| 12/05/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 1152 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 1140 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 1820 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 1846 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 1833 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R186 On 02-May-24 | | | Bond Future | 9.84 | 105.0089 | 105.4181 | 105.0089 | 0.00 |
| 12/05/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 246 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 243 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 12/05/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 4558 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 4600 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 4579 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | R186 On 01-August-24 | | | Bond Future | 10.00 | 101.8723 | 102.3310 | 101.8723 | 0.00 |
| 12/05/2023 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 532 | 0 | 1 | 0 | 0.00 |
| 12/05/2023 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 527 | 0 | 1 | 0 | 0.00 |
| 12/05/2023 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 522 | 0 | 1 | 0 | 0.00 |
| 12/05/2023 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 3287 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 3320 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 3304 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | R197 On 03-August-23 | | | Bond Future | 334.73 | 334.6260 | 334.7275 | 334.6260 | 12.00 |
| 12/05/2023 | R197 On 02-November-23 | | | Bond Future | 342.14 | 341.9864 | 342.1417 | 341.9864 | 0.00 |
| 12/05/2023 | R202 On 03-August-23 | | | Bond Future | 249.88 | 249.5722 | 249.8778 | 249.5722 | 5,413.00 |
| 12/05/2023 | R202 On 02-November-23 | | | Bond Future | 255.41 | 255.0617 | 255.4125 | 255.0617 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | R202 On 01-February-24 | | | Bond Future | 256.17 | 255.6956 | 256.1656 | 255.6956 | 0.00 |
| 12/05/2023 | R202 On 02-May-24 | | | Bond Future | 262.03 | 261.5004 | 262.0276 | 261.5004 | 0.00 |
| 12/05/2023 | R202 On 01-August-24 | | | Bond Future | 262.45 | 261.8237 | 262.4547 | 261.8237 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | | | Bond Future | 12.10 | 64.3358 | 64.8061 | 64.3358 | 11,704.00 |
| 12/05/2023 | R209 On 03-August-23 | 10.75 | Call | Bond Future | 71 | 0 | 0 | 0 | 7,000.00 |
| 12/05/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 1288 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | 11.25 | Call | Bond Future | 283 | 0 | 0 | 0 | 7,000.00 |
| 12/05/2023 | R209 On 03-August-23 | 10.00 | Call | Bond Future | 4 | 0 | 0 | 0 | 1,800.00 |
| 12/05/2023 | R209 On 03-August-23 | 10.70 | Call | Bond Future | 60 | 0 | 0 | 0 | 1,800.00 |
| 12/05/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 1246 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 1267 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | 12.00 | Call | Bond Future | 1399 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | 12.00 | Put | Bond Future | 1855 | 2 | 2 | 2 | 1,750.00 |
| 12/05/2023 | R209 On 03-August-23 | 11.25 | Put | Bond Future | 4372 | 5 | 4 | 5 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 1978 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | 10.00 | Put | Bond Future | 10821 | 11 | 11 | 11 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2029 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 2003 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | 10.75 | Put | Bond Future | 6744 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | R209 On 03-August-23 | 10.70 | Put | Bond Future | 7000 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | R209 On 02-November-23 | | | Bond Future | 12.21 | 62.5823 | 63.0726 | 62.5823 | 2.00 |
| 12/05/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 4953 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 4916 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 4879 | 5 | 5 | 5 | 0.00 |
| 12/05/2023 | R209 On 01-February-24 | | | Bond Future | 12.31 | 63.9549 | 64.4852 | 63.9549 | 0.00 |
| 12/05/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 2477 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 2455 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 2499 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 3272 | 4 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 3295 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 3318 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | R209 On 02-May-24 | | | Bond Future | 12.42 | 62.2393 | 62.7929 | 62.2393 | 0.00 |
| 12/05/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 1232 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 1221 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 1210 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 7073 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 7034 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 6995 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | R209 On 01-August-24 | | | Bond Future | 12.55 | 63.5242 | 64.1144 | 63.5242 | 0.00 |
| 12/05/2023 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 2050 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 2034 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 2067 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 5454 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 5484 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 5514 | 6 | 6 | 6 | 0.00 |
| 12/05/2023 | R210 On 03-August-23 | | | Bond Future | 227.94 | 228.0693 | 227.9402 | 228.0693 | 421.00 |
| 12/05/2023 | R210 On 02-November-23 | | | Bond Future | 229.78 | 229.8819 | 229.7830 | 229.8819 | 0.00 |
| 12/05/2023 | R210 On 01-February-24 | | | Bond Future | 234.98 | 234.9767 | 234.9811 | 234.9767 | 0.00 |
| 12/05/2023 | R210 On 02-May-24 | | | Bond Future | 237.06 | 237.0187 | 237.0609 | 237.0187 | 0.00 |
| 12/05/2023 | R210 On 01-August-24 | | | Bond Future | 242.12 | 241.9808 | 242.1176 | 241.9808 | 0.00 |
| 12/05/2023 | R213 On 03-August-23 | | | Bond Future | 11.37 | 80.9027 | 81.2584 | 80.9027 | 23,367.00 |
| 12/05/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 2063 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 2090 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 1020 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 1005 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 02-November-23 | | | Bond Future | 11.49 | 79.1065 | 79.4819 | 79.1065 | 6,998.00 |
| 12/05/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 1429 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 1446 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 1463 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2974 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 3000 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 3025 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R213 On 01-February-24 | | | Bond Future | 11.61 | 80.8416 | 81.2619 | 80.8416 | 0.00 |
| 12/05/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 2852 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 2829 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 2418 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 2436 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 2401 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R213 On 02-May-24 | | | Bond Future | 11.72 | 79.0995 | 79.5434 | 79.0995 | 0.00 |
| 12/05/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 790 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 798 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 806 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 6670 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 6705 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 6741 | 7 | 7 | 7 | 0.00 |
| 12/05/2023 | R213 On 01-August-24 | | | Bond Future | 11.87 | 80.7345 | 81.2194 | 80.7345 | 0.00 |
| 12/05/2023 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 1481 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 1458 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 1470 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 5429 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 5459 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 5400 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R214 On 03-August-23 | | | Bond Future | 12.39 | 60.3986 | 61.0642 | 60.3986 | 18,937.00 |
| 12/05/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 1174 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 1133 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2279 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2308 | 3 | 2 | 3 | 0.00 |
| 12/05/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2252 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | R214 On 02-November-23 | | | Bond Future | 12.50 | 58.4103 | 59.0993 | 58.4103 | 0.00 |
| 12/05/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 640 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 659 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 649 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 5756 | 6 | 6 | 6 | 0.00 |
| 12/05/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 5799 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 5713 | 6 | 6 | 6 | 0.00 |
| 12/05/2023 | R214 On 01-February-24 | | | Bond Future | 12.61 | 59.6914 | 60.4228 | 59.6914 | 0.00 |
| 12/05/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 1982 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 2002 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 2021 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 4109 | 5 | 4 | 5 | 0.00 |
| 12/05/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 4138 | 5 | 4 | 5 | 0.00 |
| 12/05/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 4166 | 5 | 4 | 5 | 0.00 |
| 12/05/2023 | R214 On 02-May-24 | | | Bond Future | 12.71 | 57.7281 | 58.4863 | 57.7281 | 0.00 |
| 12/05/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 1222 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 1199 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 1211 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 7228 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 7269 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 7187 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | R214 On 01-August-24 | | | Bond Future | 12.84 | 58.9200 | 59.7174 | 58.9200 | 0.00 |
| 12/05/2023 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 2262 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 2280 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 2298 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 5323 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 5353 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 5383 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R248 On 03-August-23 | | | Bond Future | 12.50 | 74.5493 | 75.3583 | 74.5493 | 240,212.00 |
| 12/05/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 1029 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 1049 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R248 On 03-August-23 | 12.30 | Call | Bond Future | 1507 | 2 | 2 | 2 | 1,100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2023 | R248 On 03-August-23 | 13.20 | Call | Bond Future | 4595 | 4 | 5 | 4 | 0.00 |
| 12/05/2023 | R248 On 03-August-23 | 11.80 | Call | Bond Future | 545 | 1 | 1 | 1 | 1,100.00 |
| 12/05/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 1069 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 3324 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | R248 On 03-August-23 | 11.80 | Put | Bond Future | 4700 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R248 On 03-August-23 | 13.20 | Put | Bond Future | 797 | 1 | 1 | 1 | 1,100.00 |
| 12/05/2023 | R248 On 03-August-23 | 12.30 | Put | Bond Future | 2639 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 3364 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 3404 | 4 | 3 | 4 | 0.00 |
| 12/05/2023 | R248 On 02-November-23 | | | Bond Future | 12.61 | 71.7257 | 72.5633 | 71.7257 | 11,069.00 |
| 12/05/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 723 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 7505 | 8 | 8 | 8 | 0.00 |
| 12/05/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 7615 | 9 | 8 | 9 | 0.00 |
| 12/05/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 7560 | 8 | 8 | 8 | 0.00 |
| 12/05/2023 | R248 On 01-February-24 | | | Bond Future | 12.73 | 73.2989 | 74.1884 | 73.2989 | 0.00 |
| 12/05/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 2209 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 2165 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 2187 | 2 | 2 | 2 | 0.00 |
| 12/05/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 5483 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 5520 | 7 | 6 | 7 | 0.00 |
| 12/05/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 5445 | 6 | 5 | 6 | 0.00 |
| 12/05/2023 | R248 On 02-May-24 | | | Bond Future | 12.83 | 70.4973 | 71.4195 | 70.4973 | 13,000.00 |
| 12/05/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 1366 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 1341 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 12/05/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 9436 | 10 | 9 | 10 | 0.00 |
| 12/05/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 9541 | 10 | 10 | 10 | 0.00 |
| 12/05/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 9489 | 10 | 9 | 10 | 0.00 |
| 12/05/2023 | R248 On 01-August-24 | | | Bond Future | 12.97 | 71.9521 | 72.9220 | 71.9521 | 0.00 |
| 12/05/2023 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 2849 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 2805 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 12/05/2023 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 2827 | 3 | 3 | 3 | 0.00 |
| 12/05/2023 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 6486 | 8 | 6 | 8 | 0.00 |
| 12/05/2023 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 6522 | 8 | 7 | 8 | 0.00 |
| 12/05/2023 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 6450 | 8 | 6 | 8 | 0.00 |