



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT For September 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	2025 On 02-November-23			Bond Future	172.9331	172.9673	172.9331	172.9673	5,228
05/09/2023	2025 On 01-February-24			Bond Future	175.0441	175.0792	175.0441	175.0792	214
05/09/2023	2025 On 02-May-24			Bond Future	178.9886	179.0241	178.9886	179.0241	0
05/09/2023	2025 On 01-August-24			Bond Future	181.1047	181.1402	181.1047	181.1402	0
05/09/2023	2025 On 07-November-24			Bond Future	185.2744	185.3097	185.2744	185.3097	0
05/09/2023	2029 On 02-November-23			Bond Future	125.2682	125.2759	125.2682	125.2759	2,068
05/09/2023	2029 On 01-February-24			Bond Future	128.0975	128.1055	128.0975	128.1055	728
05/09/2023	2029 On 02-May-24			Bond Future	129.6173	129.6252	129.6173	129.6252	0
05/09/2023	2029 On 01-August-24			Bond Future	132.4811	132.4886	132.4811	132.4886	0
05/09/2023	2029 On 07-November-24			Bond Future	134.1315	134.1384	134.1315	134.1384	0
05/09/2023	2030 On 02-November-23			Bond Future	10.4502	10.3734	91.1093	91.4310	89,540

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	131.1800	171.2700	0.1312	0.1713	800
05/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3907.9900	3626.4400	3.9080	3.6264	0
05/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	366.8900	450.8200	0.3669	0.4508	500
05/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2747.7900	2510.0800	2.7478	2.5101	0
05/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	590.1400	704.6400	0.5901	0.7046	800
05/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2197.3600	1990.2200	2.1974	1.9902	0
05/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1165.8600	1336.4100	1.1659	1.3364	500
05/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1417.7800	1266.6900	1.4178	1.2667	0
05/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1713.9400	1920.9000	1.7139	1.9209	500
05/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	1007.3800	892.7000	1.0074	0.8927	0
05/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2208.8200	2440.2000	2.2088	2.4402	0
05/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	761.1400	670.8800	0.7611	0.6709	0
05/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2237.6400	2470.2700	2.2376	2.4703	0
05/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	749.0200	660.0100	0.7490	0.6600	0
05/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2266.7400	2500.5900	2.2667	2.5006	0
05/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	737.2000	649.4100	0.7372	0.6494	0
05/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3197.4500	3462.5700	3.1975	3.4626	500
05/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	451.3900	394.8700	0.4514	0.3949	0
05/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4246.3300	4533.5500	4.2463	4.5336	0
05/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	265.4600	231.0400	0.2655	0.2310	500
05/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4738.6800	5033.1200	4.7387	5.0331	0
05/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	207.4500	180.2500	0.2075	0.1803	800
05/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7274.9500	7588.7900	7.2750	7.5888	0
05/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	58.2900	50.4900	0.0583	0.0505	500
05/09/2023	2030 On 01-February-24			Bond Future	10.5214	10.4404	89.1392	89.4681	0
05/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	673.0400	758.2700	0.6730	0.7583	400
05/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4634.4300	4390.7800	4.6344	4.3908	0
05/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1034.2100	1149.3200	1.0342	1.1493	500
05/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3639.0900	3425.3200	3.6391	3.4253	0
05/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1088.5900	1207.7000	1.0886	1.2077	1,360
05/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3525.6500	3315.8800	3.5257	3.3159	0
05/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1188.2100	1314.3700	1.1882	1.3144	500
05/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3332.5000	3129.7800	3.3325	3.1298	0
05/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1295.9000	1429.2600	1.2959	1.4293	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3148.5900	2953.0700	3.1486	2.9531	0
05/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1443.0900	1585.7600	1.4431	1.5858	200
05/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2922.5700	2736.3600	2.9226	2.7364	0
05/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1865.9800	2032.3400	1.8660	2.0323	500
05/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2400.3500	2237.8300	2.4004	2.2378	0
05/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3292.9800	3516.1600	3.2930	3.5162	0
05/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1379.8600	1274.1600	1.3799	1.2742	700
05/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4151.8300	4398.3100	4.1518	4.3983	0
05/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1027.0000	944.6000	1.0270	0.9446	1,360
05/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4267.9100	4517.0900	4.2679	4.5171	0
05/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	988.2700	908.5700	0.9883	0.9086	0
05/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4296.9900	4546.8400	4.2970	4.5468	0
05/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	978.7100	899.6800	0.9787	0.8997	0
05/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4326.1400	4576.6500	4.3261	4.5767	0
05/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	969.2300	890.8600	0.9692	0.8909	0
05/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5476.9400	5749.4100	5.4769	5.7494	0
05/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	668.3400	611.9300	0.6683	0.6119	200
05/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5790.6700	6067.9700	5.7907	6.0680	0
05/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	605.2000	553.6200	0.6052	0.5536	500
05/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5822.1900	6099.9600	5.8222	6.1000	0
05/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	599.1500	548.0400	0.5992	0.5480	500
05/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6589.7700	6877.6200	6.5898	6.8776	0
05/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	471.3500	430.3200	0.4714	0.4303	400
05/09/2023	2030 On 02-May-24			Bond Future	10.6047	10.5192	91.1264	91.4624	0
05/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1057.8000	1161.0700	1.0578	1.1611	1,000
05/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4860.6800	4627.9200	4.8607	4.6279	0
05/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1242.3000	1357.5900	1.2423	1.3576	0
05/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4428.0600	4207.3200	4.4281	4.2073	0
05/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1255.7600	1371.8800	1.2558	1.3719	0
05/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4400.5600	4180.6500	4.4006	4.1807	0
05/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1269.0500	1385.9900	1.2691	1.3860	0
05/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4372.9100	4153.8200	4.3729	4.1538	0
05/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1771.5800	1916.3200	1.7716	1.9163	1,000
05/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3537.0800	3345.7900	3.5371	3.3458	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2655.5700	2838.5100	2.6556	2.8385	500
05/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2595.5500	2442.4600	2.5956	2.4425	0
05/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3100.7100	3299.2000	3.1007	3.2992	1,080
05/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2261.2500	2123.7100	2.2613	2.1237	0
05/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3826.5500	4046.5000	3.8266	4.0465	500
05/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1833.8300	1717.7500	1.8338	1.7178	0
05/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6072.0400	6338.0200	6.0720	6.3380	0
05/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1021.7800	951.7300	1.0218	0.9517	1,000
05/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7358.4900	7642.7300	7.3585	7.6427	0
05/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	722.9900	671.2000	0.7230	0.6712	1,080
05/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9650.5800	9959.8000	9.6506	9.9598	0
05/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	330.2200	303.4100	0.3302	0.3034	500
05/09/2023	2030 On 01-August-24			Bond Future	10.7076	10.6171	89.1123	89.4553	0
05/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2255.9000	2415.8400	2.2559	2.4158	0
05/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3544.3700	3361.2800	3.5444	3.3613	0
05/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2273.8500	2434.5400	2.2739	2.4345	0
05/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3523.8300	3341.4900	3.5238	3.3415	0
05/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2291.8800	2453.3200	2.2919	2.4533	0
05/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3503.3800	3321.7900	3.5034	3.3218	0
05/09/2023	2030 On 07-November-24			Bond Future	10.8410	10.7448	91.1359	91.4864	0
05/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2987.6200	3169.2300	2.9876	3.1692	0
05/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3355.5600	3186.7500	3.3556	3.1868	0
05/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3006.9700	3189.2200	3.0070	3.1892	0
05/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3338.4000	3170.2300	3.3384	3.1702	0
05/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3026.7700	3209.6700	3.0268	3.2097	0
05/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3321.7200	3154.2000	3.3217	3.1542	0
05/09/2023	2032 On 02-November-23			Bond Future	11.2813	11.1898	84.6606	85.0971	174,932
05/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	123.0500	170.2100	0.1231	0.1702	7,750
05/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4708.0700	4318.6900	4.7081	4.3187	0
05/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	282.1500	368.4400	0.2822	0.3684	500
05/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3705.0100	3354.7600	3.7050	3.3548	0
05/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	291.5900	379.8800	0.2916	0.3799	500
05/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3664.3700	3316.1200	3.6644	3.3161	0
05/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	421.6700	535.2600	0.4217	0.5353	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3196.4500	2873.5000	3.1965	2.8735	0
05/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	617.0000	762.5100	0.6170	0.7625	10,000
05/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2700.8500	2409.8200	2.7009	2.4098	0
05/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	880.2300	1061.1500	0.8802	1.0612	0
05/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2231.7700	1976.1500	2.2318	1.9762	500
05/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	1065.4800	1267.5600	1.0655	1.2676	500
05/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	1981.5500	1747.0900	1.9816	1.7471	0
05/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1367.3100	1599.0400	1.3673	1.5990	0
05/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1659.5000	1454.6900	1.6595	1.4547	0
05/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1392.2300	1626.1800	1.3922	1.6262	0
05/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1636.6800	1434.0900	1.6367	1.4341	0
05/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1417.2500	1653.3900	1.4173	1.6534	0
05/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1613.9900	1413.5900	1.6140	1.4136	0
05/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1519.5300	1764.3700	1.5195	1.7644	0
05/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1525.8000	1334.1000	1.5258	1.3341	500
05/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	2141.1800	2430.1600	2.1412	2.4302	0
05/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1109.9300	962.3700	1.1099	0.9624	500
05/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2452.8400	2759.5100	2.4528	2.7595	0
05/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	955.5600	825.6900	0.9556	0.8257	15,500
05/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	3053.0400	3387.6100	3.0530	3.3876	0
05/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	725.5500	623.5800	0.7256	0.6236	500
05/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3476.5900	3826.9800	3.4766	3.8270	0
05/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	601.7500	515.6000	0.6018	0.5156	0
05/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4823.7300	5210.0200	4.8237	5.2100	0
05/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	335.6300	285.3800	0.3356	0.2854	500
05/09/2023	2032 On 01-February-24			Bond Future	11.3778	11.2821	86.5523	86.9987	0
05/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	446.9800	522.4500	0.4470	0.5225	1,200
05/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7132.4800	6761.5600	7.1325	6.7616	0
05/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	1059.1300	1199.8000	1.0591	1.1998	500
05/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4828.1200	4522.4000	4.8281	4.5224	0
05/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1321.7100	1484.6000	1.3217	1.4846	1,200
05/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4259.0300	3975.5300	4.2590	3.9755	0
05/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1355.5900	1521.1500	1.3556	1.5212	200
05/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4195.7500	3914.9200	4.1958	3.9149	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1950.8400	2158.0900	1.9508	2.1581	500
05/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3302.8800	3063.7400	3.3029	3.0637	0
05/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3623.1600	3911.9000	3.6232	3.9119	0
05/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1916.3600	1758.7100	1.9164	1.7587	200
05/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3857.3900	4154.7300	3.8574	4.1547	0
05/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1789.6600	1640.6100	1.7897	1.6406	0
05/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3886.9300	4185.3300	3.8869	4.1853	0
05/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1774.2300	1626.2400	1.7742	1.6262	0
05/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3916.7700	4216.2100	3.9168	4.2162	0
05/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1759.1300	1612.1800	1.7591	1.6122	0
05/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	6002.5300	6359.0400	6.0025	6.3590	0
05/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	992.3200	902.4400	0.9923	0.9024	200
05/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6413.2600	6778.0000	6.4133	6.7780	0
05/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	890.8400	809.1900	0.8908	0.8092	1,200
05/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6794.8200	7166.5200	6.7948	7.1665	0
05/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	806.7400	732.0500	0.8067	0.7321	500
05/09/2023	2032 On 02-May-24			Bond Future	11.4822	11.3821	84.3198	84.7760	0
05/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1094.1600	1221.2000	1.0942	1.2212	1,000
05/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6396.0600	6066.9100	6.3961	6.0669	0
05/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1330.8000	1476.3800	1.3308	1.4764	0
05/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5753.5500	5442.9400	5.7536	5.4429	0
05/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1344.9600	1491.6000	1.3450	1.4916	0
05/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5719.1900	5409.6400	5.7192	5.4096	0
05/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1358.9800	1506.6700	1.3590	1.5067	0
05/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5684.7400	5376.2400	5.6847	5.3762	0
05/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1402.1100	1552.9800	1.4021	1.5530	500
05/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5582.6400	5277.3200	5.5826	5.2773	0
05/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1491.0100	1648.2900	1.4910	1.6483	1,550
05/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5382.0200	5083.1100	5.3820	5.0831	0
05/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1837.0400	2017.3500	1.8370	2.0174	1,000
05/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4724.4100	4448.5300	4.7244	4.4485	0
05/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2276.9900	2482.9300	2.2770	2.4829	500
05/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4082.1700	3831.9200	4.0822	3.8319	0
05/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2845.3900	3079.8400	2.8454	3.0798	1,550

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3448.3100	3226.5700	3.4483	3.2266	0
05/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7334.5700	7697.9700	7.3346	7.6980	0
05/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1209.9000	1117.1100	1.2099	1.1171	1,000
05/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8262.1000	8640.3000	8.2621	8.6403	0
05/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	998.1400	920.1500	0.9981	0.9202	500
05/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8814.7200	9201.5100	8.8147	9.2015	0
05/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	869.8200	800.4200	0.8698	0.8004	1,550
05/09/2023	2032 On 01-August-24			Bond Future	11.6019	11.4970	86.1615	86.6273	0
05/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2484.8300	2691.5700	2.4848	2.6916	0
05/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4607.7700	4348.6800	4.6078	4.3487	0
05/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2504.9900	2712.7300	2.5050	2.7127	0
05/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4582.2200	4324.1300	4.5822	4.3241	0
05/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2525.2400	2733.9800	2.5252	2.7340	0
05/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4556.7900	4299.7000	4.5568	4.2997	0
05/09/2023	2032 On 07-November-24			Bond Future	11.7583	11.6480	83.9533	84.4293	0
05/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3183.1600	3415.9100	3.1832	3.4159	0
05/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4434.0000	4190.7400	4.4340	4.1907	0
05/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3204.7300	3438.3800	3.2047	3.4384	0
05/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4411.7800	4169.4200	4.4118	4.1694	0
05/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3226.0000	3460.5400	3.2260	3.4605	0
05/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4389.3000	4147.8300	4.3893	4.1478	0
05/09/2023	2033 On 02-November-23			Bond Future	118.4035	118.5085	118.4035	118.5085	2,258
05/09/2023	2033 On 01-February-24			Bond Future	121.0777	121.1851	121.0777	121.1851	6,141
05/09/2023	2033 On 02-May-24			Bond Future	122.3438	122.4533	122.3438	122.4533	0
05/09/2023	2033 On 01-August-24			Bond Future	125.0471	125.1586	125.0471	125.1586	0
05/09/2023	2033 On 07-November-24			Bond Future	126.4278	126.5411	126.4278	126.5411	0
05/09/2023	2037 On 02-November-23			Bond Future	12.3826	12.2608	77.2961	77.9348	68,260
05/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	329.6600	450.0900	0.3297	0.4501	0
05/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4860.8100	4342.5200	4.8608	4.3425	0
05/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	338.8800	461.7100	0.3389	0.4617	0
05/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4813.2600	4297.3700	4.8133	4.2974	0
05/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	348.2900	473.5400	0.3483	0.4735	0
05/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4765.9600	4252.4900	4.7660	4.2525	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	990.5100	1242.5700	0.9905	1.2426	731
05/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2916.1700	2529.5100	2.9162	2.5295	0
05/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2241.8600	2639.7100	2.2419	2.6397	731
05/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1530.8200	1289.9500	1.5308	1.2900	0
05/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7465.1100	8067.6000	7.4651	8.0676	0
05/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	180.4300	144.2000	0.1804	0.1442	731
05/09/2023	2037 On 01-February-24			Bond Future	12.4997	12.3730	74.7670	75.4200	76,958
05/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1897.0700	2179.2600	1.8971	2.1793	2,500
05/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4040.2300	3669.4000	4.0402	3.6694	0
05/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2418.6800	2743.8500	2.4187	2.7439	0
05/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3399.9000	3072.0500	3.3999	3.0721	0
05/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2443.9000	2770.9800	2.4439	2.7710	0
05/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3372.9200	3046.9800	3.3729	3.0470	0
05/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2469.4300	2798.4300	2.4694	2.7984	0
05/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3346.3000	3022.2800	3.3463	3.0223	0
05/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4208.9700	4641.5100	4.2090	4.6415	0
05/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2051.3100	1830.8300	2.0513	1.8308	2,500
05/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7704.6300	8252.3500	7.7046	8.2524	0
05/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	877.3300	772.0300	0.8773	0.7720	2,500
05/09/2023	2037 On 02-May-24			Bond Future	12.6249	12.4932	76.4335	77.1009	0
05/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1193.7100	1375.3000	1.1937	1.3753	0
05/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7586.5700	7100.7100	7.5866	7.1007	0
05/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1207.6400	1390.7100	1.2076	1.3907	0
05/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7543.7500	7059.3700	7.5438	7.0594	0
05/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1221.8800	1406.4400	1.2219	1.4064	0
05/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7501.2900	7018.4000	7.5013	7.0184	0
05/09/2023	2037 On 01-August-24			Bond Future	12.7659	12.6288	73.8473	74.5292	0
05/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2538.7700	2820.9100	2.5388	2.8209	0
05/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5990.9200	5591.2300	5.9909	5.5912	0
05/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2559.5500	2843.1200	2.5596	2.8431	0
05/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5958.9300	5560.6700	5.9589	5.5607	0
05/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2580.4100	2865.4100	2.5804	2.8654	0
05/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5927.0700	5530.2400	5.9271	5.5302	0
05/09/2023	2037 On 07-November-24			Bond Future	12.9298	12.7868	75.5221	76.2190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3654.4400	3993.5100	3.6544	3.9935	0
05/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5425.6400	5067.8000	5.4256	5.0678	0
05/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3678.1900	4018.5300	3.6782	4.0185	0
05/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5399.3400	5042.7700	5.3993	5.0428	0
05/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3702.3400	4043.9400	3.7023	4.0439	0
05/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5373.4800	5018.1700	5.3735	5.0182	0
05/09/2023	2038 On 02-November-23			Bond Future	128.4410	128.2977	128.4410	128.2977	4,669
05/09/2023	2038 On 01-February-24			Bond Future	129.3229	129.1765	129.3229	129.1765	0
05/09/2023	2038 On 02-May-24			Bond Future	132.2369	132.0869	132.2369	132.0869	0
05/09/2023	2038 On 01-August-24			Bond Future	133.0895	132.9356	133.0895	132.9356	0
05/09/2023	2038 On 07-November-24			Bond Future	136.1520	135.9937	136.1520	135.9937	0
05/09/2023	2040 On 02-November-23			Bond Future	12.6603	12.5590	77.4178	77.9730	41,944
05/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	122.1800	170.1000	0.1222	0.1701	875
05/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6895.5500	6388.2600	6.8956	6.3883	0
05/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	160.1500	219.2300	0.1602	0.2192	0
05/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6436.4300	5940.3000	6.4364	5.9403	0
05/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	165.4600	226.0300	0.1655	0.2260	0
05/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6379.9300	5885.2900	6.3799	5.8853	0
05/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	170.9400	233.0400	0.1709	0.2330	0
05/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6323.6800	5830.5700	6.3237	5.8306	0
05/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	312.4900	410.0100	0.3125	0.4100	128
05/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5245.6400	4787.9500	5.2456	4.7880	0
05/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	668.2000	834.4300	0.6682	0.8344	875
05/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3824.7100	3435.7300	3.8247	3.4357	0
05/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1741.4000	2039.7400	1.7414	2.0397	128
05/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2071.1300	1814.2600	2.0711	1.8143	0
05/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2899.4000	3283.7700	2.8994	3.2838	0
05/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1239.7200	1068.8800	1.2397	1.0689	875
05/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5502.0600	5987.6100	5.5021	5.9876	0
05/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	446.5500	376.8900	0.4466	0.3769	128
05/09/2023	2040 On 01-February-24			Bond Future	12.7817	12.6764	74.6410	75.2087	93,479
05/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1943.4900	2183.3900	1.9435	2.1834	0
05/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4428.9000	4101.1700	4.4289	4.1012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1966.4100	2208.0300	1.9664	2.2080	0
05/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4395.3900	4069.3800	4.3954	4.0694	0
05/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1989.4800	2232.8000	1.9895	2.2328	0
05/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4362.0900	4037.7800	4.3621	4.0378	0
05/09/2023	2040 On 02-May-24			Bond Future	12.9105	12.8012	76.3046	76.8848	0
05/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1113.0400	1257.4100	1.1130	1.2574	0
05/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8563.4800	8127.6600	8.5635	8.1277	0
05/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1124.8400	1270.3500	1.1248	1.2704	0
05/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8514.0900	8079.4100	8.5141	8.0794	0
05/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1136.9100	1283.5900	1.1369	1.2836	0
05/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8465.0500	8031.5400	8.4651	8.0315	0
05/09/2023	2040 On 01-August-24			Bond Future	13.0549	12.9411	73.4652	74.0578	0
05/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2612.9700	2853.1000	2.6130	2.8531	0
05/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6574.6300	6222.1900	6.5746	6.2222	0
05/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2634.2500	2875.6200	2.6343	2.8756	0
05/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6539.7800	6188.5800	6.5398	6.1886	0
05/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2655.6200	2898.2200	2.6556	2.8982	0
05/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6505.0900	6155.1200	6.5051	6.1551	0
05/09/2023	2040 On 07-November-24			Bond Future	13.2213	13.1025	75.1306	75.7363	0
05/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3786.1600	4079.1200	3.7862	4.0791	0
05/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5759.1600	5446.4400	5.7592	5.4464	0
05/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3811.0700	4105.1300	3.8111	4.1051	0
05/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5731.2600	5419.6400	5.7313	5.4196	0
05/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3835.7200	4130.8900	3.8357	4.1309	0
05/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5703.1600	5392.6500	5.7032	5.3927	0
05/09/2023	2044 On 02-November-23			Bond Future	12.7586	12.6522	73.4749	74.0560	52,969
05/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	109.7700	155.5100	0.1098	0.1555	0
05/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7216.0900	6680.7300	7.2161	6.6807	0
05/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	113.7100	160.7300	0.1137	0.1607	0
05/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7156.4400	6622.3600	7.1564	6.6224	0
05/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	117.7600	166.0900	0.1178	0.1661	0
05/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7096.9900	6564.2200	7.0970	6.5642	0
05/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	428.3200	555.4200	0.4283	0.5554	5,860
05/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4755.4600	4301.4600	4.7555	4.3015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1919.0600	2245.4600	1.9191	2.2455	0
05/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1965.6500	1710.9500	1.9657	1.7110	5,860
05/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2691.6100	3077.9300	2.6916	3.0779	0
05/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1401.6100	1206.8300	1.4016	1.2068	6,375
05/09/2023	2044 On 01-February-24			Bond Future	12.8774	12.7669	70.7352	71.3294	31,827
05/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1652.4600	1878.0500	1.6525	1.8781	0
05/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	5025.3500	4656.8300	5.0254	4.6568	0
05/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1673.1400	1900.5000	1.6731	1.9005	0
05/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4988.3200	4621.5700	4.9883	4.6216	0
05/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1694.1300	1923.2800	1.6941	1.9233	0
05/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4951.6800	4586.7200	4.9517	4.5867	0
05/09/2023	2044 On 02-May-24			Bond Future	13.0031	12.8883	72.3118	72.9190	0
05/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1080.9200	1228.2900	1.0809	1.2283	0
05/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8842.0100	8382.1700	8.8420	8.3822	0
05/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1092.7100	1241.2800	1.0927	1.2413	0
05/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8791.2800	8332.6400	8.7913	8.3326	0
05/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1104.4100	1254.1800	1.1044	1.2542	0
05/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8740.5400	8283.1000	8.7405	8.2831	0
05/09/2023	2044 On 01-August-24			Bond Future	13.1434	13.0240	69.5102	70.1305	0
05/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2463.7700	2702.8500	2.4638	2.7029	0
05/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7165.4700	6784.3200	7.1655	6.7843	0
05/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2484.2700	2724.6200	2.4843	2.7246	0
05/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7128.5000	6748.6200	7.1285	6.7486	0
05/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2504.8700	2746.4900	2.5049	2.7465	0
05/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7091.6900	6713.0800	7.0917	6.7131	0
05/09/2023	2044 On 07-November-24			Bond Future	13.3045	13.1799	71.0857	71.7197	0
05/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3870.4300	4177.4800	3.8704	4.1775	0
05/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5964.9200	5637.9900	5.9649	5.6380	0
05/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3895.0100	4203.1900	3.8950	4.2032	0
05/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5936.4300	5610.6300	5.9364	5.6106	0
05/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3919.3400	4228.6500	3.9193	4.2287	0
05/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5907.7600	5583.0900	5.9078	5.5831	0
05/09/2023	2046 On 02-November-23			Bond Future	110.4588	111.0673	110.4588	111.0673	16,148
05/09/2023	2046 On 01-February-24			Bond Future	112.9536	113.5760	112.9536	113.5760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2046 On 02-May-24			Bond Future	113.3510	113.9870	113.3510	113.9870	0
05/09/2023	2046 On 01-August-24			Bond Future	115.8545	116.5043	115.8545	116.5043	0
05/09/2023	2046 On 07-November-24			Bond Future	116.3200	116.9838	116.3200	116.9838	0
05/09/2023	2050 On 02-November-23			Bond Future	111.6689	112.6317	111.6689	112.6317	14,039
05/09/2023	2050 On 01-February-24			Bond Future	111.9410	112.9257	111.9410	112.9257	0
05/09/2023	2050 On 02-May-24			Bond Future	114.4634	115.4700	114.4634	115.4700	0
05/09/2023	2050 On 01-August-24			Bond Future	114.6867	115.7150	114.6867	115.7150	0
05/09/2023	2050 On 07-November-24			Bond Future	117.3252	118.3765	117.3252	118.3765	0
05/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	AL37 On 02-November-23			Index Future	906.3230	909.0730	906.3230	909.0730	0
05/09/2023	AL37 On 01-February-24			Index Future	926.5730	929.3840	926.5730	929.3840	0
05/09/2023	AL37 On 02-May-24			Index Future	947.2440	950.1170	947.2440	950.1170	0
05/09/2023	AL37 On 01-August-24			Index Future	967.9780	970.9110	967.9780	970.9110	0
05/09/2023	AL37 On 07-November-24			Index Future	990.0780	993.0720	990.0780	993.0720	0
05/09/2023	AL7T On 02-November-23			Index Future	1026.1900	1032.5100	1026.1900	1,032.5100	0
05/09/2023	AL7T On 01-February-24			Index Future	1049.1170	1055.5800	1049.1170	1,055.5800	0
05/09/2023	AL7T On 02-May-24			Index Future	1072.5230	1079.1270	1072.5230	1,079.1270	0
05/09/2023	AL7T On 01-August-24			Index Future	1095.9990	1102.7450	1095.9990	1,102.7450	0
05/09/2023	AL7T On 07-November-24			Index Future	1121.0220	1127.9150	1121.0220	1,127.9150	0
05/09/2023	ALBI On 02-November-23			Index Future	894.7010	899.8760	894.7010	899.8760	107
05/09/2023	ALBI On 01-February-24			Index Future	914.6900	919.9820	914.6900	919.9820	0
05/09/2023	ALBI On 02-May-24			Index Future	935.0970	940.5050	935.0970	940.5050	0
05/09/2023	ALBI On 01-August-24			Index Future	955.5650	961.0880	955.5650	961.0880	0
05/09/2023	ALBI On 07-November-24			Index Future	977.3810	983.0260	977.3810	983.0260	0
05/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	ES33 On 02-November-23			Bond Future	12.8790	12.7572	71.5107	72.0408	0
05/09/2023	ES33 On 01-February-24			Bond Future	13.0316	12.9045	73.1258	73.6680	0
05/09/2023	ES33 On 02-May-24			Bond Future	13.1901	13.0574	70.9739	71.5282	0
05/09/2023	ES33 On 01-August-24			Bond Future	13.3641	13.2255	72.5400	73.1062	0
05/09/2023	ES33 On 07-November-24			Bond Future	13.5839	13.4383	70.4031	70.9820	0
05/09/2023	ES42 On 02-November-23			Bond Future	13.3915	13.2853	67.1014	67.6237	0
05/09/2023	ES42 On 01-February-24			Bond Future	13.5324	13.4219	68.6171	69.1513	0
05/09/2023	ES42 On 02-May-24			Bond Future	13.6838	13.5686	65.9002	66.4463	0
05/09/2023	ES42 On 01-August-24			Bond Future	13.8451	13.7252	67.3524	67.9103	0
05/09/2023	ES42 On 07-November-24			Bond Future	14.0436	13.9181	64.6291	65.1995	0
05/09/2023	GOVI On 02-November-23			GOVI	881.9510	887.0700	881.9510	887.0700	820
05/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	12700.0000	0.0000	1.2700	0
05/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	38490.0000	0.0000	3.8490	0.0000	0
05/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	12600.0000	0.0000	1.2600	0
05/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	38590.0000	0.0000	3.8590	0.0000	0
05/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	12500.0000	0.0000	1.2500	0
05/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	38690.0000	0.0000	3.8690	0.0000	0
05/09/2023	GOVI On 01-February-24			GOVI	901.6560	906.8900	901.6560	906.8900	0
05/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	216760.0000	269100.0000	21.6760	26.9100	0
05/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	216660.0000	269000.0000	21.6660	26.9000	0
05/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	216560.0000	268900.0000	21.6560	26.8900	0
05/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2023	GOVI On 02-May-24			GOVI	921.7720	927.1210	921.7720	927.1210	0
05/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	291980.0000	238490.0000	29.1980	23.8490	0
05/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	292080.0000	238590.0000	29.2080	23.8590	0
05/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	292180.0000	238690.0000	29.2180	23.8690	0
05/09/2023	GOVI On 01-August-24			GOVI	941.9480	947.4110	941.9480	947.4110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	40410.0000	0.0000	4.0410	0
05/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	14220.0000	0.0000	1.4220	0.0000	0
05/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	40310.0000	0.0000	4.0310	0
05/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	14320.0000	0.0000	1.4320	0.0000	0
05/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	40210.0000	0.0000	4.0210	0
05/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	14420.0000	0.0000	1.4420	0.0000	0
05/09/2023	GOVI On 07-November-24			GOVI	963.4530	969.0370	963.4530	969.0370	0
05/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	146730.0000	202570.0000	14.6730	20.2570	0
05/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	146630.0000	202470.0000	14.6630	20.2470	0
05/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	146530.0000	202370.0000	14.6530	20.2370	0
05/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/09/2023	IGOV On 02-November-23			Index Future	332.4000	333.2060	332.4000	333.2060	475
05/09/2023	IGOV On 01-February-24			Index Future	339.9080	340.7320	339.9080	340.7320	0
05/09/2023	IGOV On 02-May-24			Index Future	347.5700	348.4110	347.5700	348.4110	0
05/09/2023	IGOV On 01-August-24			Index Future	355.2540	356.1140	355.2540	356.1140	0
05/09/2023	IGOV On 07-November-24			Index Future	363.4460	364.3240	363.4460	364.3240	0
05/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
05/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3650	8.3650	91.6350	91.6350	0
05/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
05/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3400	8.3300	91.6600	91.6700	0
05/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3750	8.3450	91.6250	91.6550	0
05/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3600	8.3400	91.6400	91.6600	0
05/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3300	8.2900	91.6700	91.7100	0
05/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3200	8.2700	91.6800	91.7300	0
05/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1500	8.0700	91.8500	91.9300	0
05/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0400	7.9400	91.9600	92.0600	0
05/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8950	7.7750	92.1050	92.2250	0
05/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8600	7.7400	92.1400	92.2600	0
05/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.8350	7.7250	92.1650	92.2750	0
05/09/2023	R035 On 02-November-23			Bond Future	12.0286	11.8964	82.4135	83.1112	189,970
05/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	45.5400	74.5000	0.0455	0.0745	400
05/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	7938.0100	7269.2300	7.9380	7.2692	0
05/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	246.5700	354.8700	0.2466	0.3549	400
05/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5218.7200	4629.2800	5.2187	4.6293	0
05/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	537.1200	725.1500	0.5371	0.7252	0
05/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3876.6900	3366.9800	3.8767	3.3670	0
05/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	550.3300	741.4800	0.5503	0.7415	0
05/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3834.3900	3327.8000	3.8344	3.3278	0
05/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	563.6700	757.9300	0.5637	0.7579	0
05/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3792.2600	3288.7800	3.7923	3.2888	0
05/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	1015.0200	1298.5400	1.0150	1.2985	6,500
05/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2765.2700	2351.0500	2.7653	2.3511	0
05/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1096.7300	1393.8700	1.0967	1.3939	731
05/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2631.0800	2230.4800	2.6311	2.2305	0
05/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2434.4900	2891.3700	2.4345	2.8914	731
05/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1336.1100	1095.2500	1.3361	1.0953	0
05/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4669.2200	5259.7300	4.6692	5.2597	0
05/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	517.8700	410.6400	0.5179	0.4106	400
05/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7779.4400	8444.0900	7.7794	8.4441	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	144.3500	111.2600	0.1444	0.1113	731
05/09/2023	R035 On 01-February-24			Bond Future	12.1474	12.0096	84.2550	84.9683	0
05/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	350.1000	444.6000	0.3501	0.4446	400
05/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8780.9800	8162.1100	8.7810	8.1621	0
05/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	817.7000	994.7700	0.8177	0.9948	400
05/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6358.2800	5821.9800	6.3583	5.8220	0
05/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	3021.0600	3420.1200	3.0211	3.4201	0
05/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2853.2900	2538.9800	2.8533	2.5390	0
05/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	3049.3500	3450.3600	3.0494	3.4504	0
05/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2830.2900	2517.9300	2.8303	2.5179	0
05/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3077.7400	3480.7100	3.0777	3.4807	0
05/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2807.4500	2497.0500	2.8075	2.4971	0
05/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7338.6700	7925.8100	7.3387	7.9258	0
05/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	966.4600	840.2300	0.9665	0.8402	400
05/09/2023	R035 On 02-May-24			Bond Future	12.2637	12.1203	81.6208	82.3499	0
05/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1309.7000	1523.8800	1.3097	1.5239	0
05/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7001.3100	6486.3800	7.0013	6.4864	0
05/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1324.7400	1540.6000	1.3247	1.5406	0
05/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6960.7800	6447.5300	6.9608	6.4475	0
05/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1339.8900	1557.4300	1.3399	1.5574	0
05/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6920.4200	6408.8500	6.9204	6.4089	0
05/09/2023	R035 On 01-August-24			Bond Future	12.3926	12.2431	83.4039	84.1488	0
05/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2660.1700	2977.1200	2.6602	2.9771	0
05/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5723.2600	5295.4000	5.7233	5.2954	0
05/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2681.9600	3000.4900	2.6820	3.0005	0
05/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5692.8900	5266.6100	5.6929	5.2666	0
05/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2703.5500	3023.6300	2.7036	3.0236	0
05/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5662.3600	5237.6300	5.6624	5.2376	0
05/09/2023	R035 On 07-November-24			Bond Future	12.5604	12.4039	80.7846	81.5459	0
05/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3463.4200	3826.8300	3.4634	3.8268	0
05/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5382.3700	4984.4100	5.3824	4.9844	0
05/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3486.4400	3851.2600	3.4864	3.8513	0
05/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5355.4300	4958.8800	5.3554	4.9589	0
05/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3509.8800	3876.1200	3.5099	3.8761	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5328.9500	4933.8200	5.3290	4.9338	0
05/09/2023	R053 On 02-November-23			Bond Future	12.5802	12.4738	93.7956	94.5679	5,189
05/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3584.4400	4093.4100	3.5844	4.0934	0
05/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1956.1500	1692.7900	1.9562	1.6928	0
05/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3627.9100	4139.7600	3.6279	4.1398	0
05/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1929.9900	1669.5100	1.9300	1.6695	0
05/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3671.6000	4186.3000	3.6716	4.1863	0
05/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1904.1400	1646.5100	1.9041	1.6465	0
05/09/2023	R053 On 01-February-24			Bond Future	12.6912	12.5806	95.8914	96.6811	0
05/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5114.5500	5598.7800	5.1146	5.5988	0
05/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3519.9700	3214.5100	3.5200	3.2145	0
05/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5155.7300	5641.8800	5.1557	5.6419	0
05/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3492.6300	3189.0900	3.4926	3.1891	0
05/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5197.0200	5685.0900	5.1970	5.6851	0
05/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3465.4900	3163.8700	3.4655	3.1639	0
05/09/2023	R053 On 02-May-24			Bond Future	12.8082	12.6932	92.1642	92.9712	0
05/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	6131.1500	6613.1900	6.1312	6.6132	0
05/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4678.3100	4353.2900	4.6783	4.3533	0
05/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	6170.5800	6654.1900	6.1706	6.6542	0
05/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4650.2200	4326.7700	4.6502	4.3268	0
05/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	6210.3800	6695.5500	6.2104	6.6956	0
05/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4622.6000	4300.7100	4.6226	4.3007	0
05/09/2023	R053 On 01-August-24			Bond Future	12.9354	12.8158	94.1761	95.0005	0
05/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6710.8200	7195.6500	6.7108	7.1957	0
05/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5398.9000	5059.3000	5.3989	5.0593	0
05/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6749.2000	7235.4400	6.7492	7.2354	0
05/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5370.8200	5032.6300	5.3708	5.0326	0
05/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6787.2800	7274.9300	6.7873	7.2749	0
05/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5342.5400	5005.7600	5.3425	5.0058	0
05/09/2023	R053 On 07-November-24			Bond Future	13.0917	12.9667	90.4432	91.2859	0
05/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5521.4500	5946.6700	5.5215	5.9467	0
05/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7580.5000	7163.0300	7.5805	7.1630	0
05/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5555.0900	5981.7800	5.5551	5.9818	0
05/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7544.4900	7128.4900	7.5445	7.1285	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5588.8000	6016.9600	5.5888	6.0170	0
05/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7508.6400	7094.1100	7.5086	7.0941	0
05/09/2023	R186 On 02-November-23			Bond Future	9.0824	8.9763	107.7445	108.0345	105,975
05/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	806.5200	979.6100	0.8065	0.9796	1,715
05/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	622.0300	505.1100	0.6220	0.5051	0
05/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1213.0900	1421.2200	1.2131	1.4212	0
05/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	404.4100	322.5300	0.4044	0.3225	0
05/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1232.2300	1441.7200	1.2322	1.4417	0
05/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	396.5200	316.0000	0.3965	0.3160	0
05/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1251.6500	1462.4600	1.2517	1.4625	0
05/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	388.9200	309.7200	0.3889	0.3097	0
05/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3616.6300	3896.0500	3.6166	3.8961	0
05/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	43.9100	33.3200	0.0439	0.0333	1,715
05/09/2023	R186 On 01-February-24			Bond Future	9.0819	8.9651	104.8415	105.1380	0
05/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1753.9100	1954.9900	1.7539	1.9550	0
05/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	700.3700	604.8800	0.7004	0.6049	0
05/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1771.3900	1973.3400	1.7714	1.9733	0
05/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	692.8200	598.2000	0.6928	0.5982	0
05/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1788.6900	1991.5100	1.7887	1.9915	0
05/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	685.1000	591.3500	0.6851	0.5914	0
05/09/2023	R186 On 02-May-24			Bond Future	9.0833	8.9540	107.1790	107.4819	0
05/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	277.4400	339.2600	0.2774	0.3393	0
05/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2873.7700	2632.6100	2.8738	2.6326	0
05/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	282.4300	345.0400	0.2824	0.3450	0
05/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2854.6400	2614.2700	2.8546	2.6143	0
05/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	287.4800	350.8900	0.2875	0.3509	0
05/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2835.5700	2596.0000	2.8356	2.5960	0
05/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2281.4600	2491.7600	2.2815	2.4918	2,030
05/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	783.8600	691.1800	0.7839	0.6912	0
05/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3480.1100	3725.5700	3.4801	3.7256	0
05/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	459.9100	402.3900	0.4599	0.4024	2,030
05/09/2023	R186 On 01-August-24			Bond Future	9.1076	8.9630	104.2118	104.5210	0
05/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	879.6400	1009.1200	0.8796	1.0091	0
05/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1797.2900	1617.5700	1.7973	1.6176	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	889.8300	1020.1600	0.8898	1.0202	0
05/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1785.9000	1607.0300	1.7859	1.6070	0
05/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	900.0800	1031.2600	0.9001	1.0313	0
05/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1774.5700	1596.5500	1.7746	1.5966	0
05/09/2023	R186 On 07-November-24			Bond Future	9.1848	9.0198	106.5792	106.8950	0
05/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1337.3000	1500.7400	1.3373	1.5007	0
05/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1442.0400	1289.7700	1.4420	1.2898	0
05/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1348.3700	1512.5000	1.3484	1.5125	0
05/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1434.0000	1282.4200	1.4340	1.2824	0
05/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1359.4700	1524.2900	1.3595	1.5243	0
05/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1426.0000	1275.1100	1.4260	1.2751	0
05/09/2023	R197 On 02-November-23			Bond Future	341.6125	341.6382	341.6125	341.6382	0
05/09/2023	R202 On 02-November-23			Bond Future	255.9560	256.5017	255.9560	256.5017	4,618
05/09/2023	R202 On 01-February-24			Bond Future	256.7602	257.3185	256.7602	257.3185	460
05/09/2023	R202 On 02-May-24			Bond Future	262.5459	263.1162	262.5459	263.1162	0
05/09/2023	R202 On 01-August-24			Bond Future	263.2498	263.8316	263.2498	263.8316	0
05/09/2023	R202 On 07-November-24			Bond Future	269.3079	269.9016	269.3079	269.9016	0
05/09/2023	R209 On 02-November-23			Bond Future	12.0993	11.9776	63.5594	64.1218	26,259
05/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	324.0500	440.6900	0.3241	0.4407	0
05/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4000.1100	3554.3400	4.0001	3.5543	0
05/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	332.8700	451.7500	0.3329	0.4518	0
05/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3959.2600	3515.7300	3.9593	3.5157	0
05/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	341.9300	463.0800	0.3419	0.4631	0
05/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3918.7000	3477.4400	3.9187	3.4774	0
05/09/2023	R209 On 01-February-24			Bond Future	12.2012	12.0750	64.9796	65.5546	1,690
05/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2323.2600	2627.2500	2.3233	2.6273	0
05/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2692.3100	2421.2800	2.6923	2.4213	0
05/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2346.6900	2652.3500	2.3467	2.6524	0
05/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2670.1000	2400.7400	2.6701	2.4007	0
05/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2370.3800	2677.7200	2.3704	2.6777	0
05/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2648.2100	2380.5300	2.6482	2.3805	0
05/09/2023	R209 On 02-May-24			Bond Future	12.3090	12.1781	63.2752	63.8629	0
05/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1069.8800	1234.2900	1.0699	1.2343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6450.9300	6027.6400	6.4509	6.0276	0
05/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1082.5200	1248.2700	1.0825	1.2483	0
05/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6413.6100	5991.6600	6.4136	5.9917	0
05/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1095.0700	1262.1700	1.0951	1.2622	0
05/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6376.2600	5955.6600	6.3763	5.9557	0
05/09/2023	R209 On 01-August-24			Bond Future	12.4279	12.2921	64.6571	65.2574	0
05/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2272.0000	2523.1600	2.2720	2.5232	0
05/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5210.0100	4860.8400	5.2100	4.8608	0
05/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2290.5800	2543.0100	2.2906	2.5430	0
05/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5181.8200	4833.9200	5.1818	4.8339	0
05/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2309.4800	2563.1900	2.3095	2.5632	0
05/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5153.9900	4807.3700	5.1540	4.8074	0
05/09/2023	R209 On 07-November-24			Bond Future	12.5762	12.4348	62.9702	63.5839	0
05/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3123.8100	3421.1800	3.1238	3.4212	0
05/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4730.2100	4413.8700	4.7302	4.4139	0
05/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3144.6200	3443.1400	3.1446	3.4431	0
05/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4706.3900	4391.2000	4.7064	4.3912	0
05/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3165.4900	3465.1500	3.1655	3.4652	0
05/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4682.6800	4368.6300	4.6827	4.3686	0
05/09/2023	R210 On 02-November-23			Bond Future	227.1772	227.3841	227.1772	227.3841	206
05/09/2023	R210 On 01-February-24			Bond Future	232.3083	232.5200	232.3083	232.5200	300
05/09/2023	R210 On 02-May-24			Bond Future	234.2873	234.5031	234.2873	234.5031	0
05/09/2023	R210 On 01-August-24			Bond Future	239.4630	239.6827	239.4630	239.6827	0
05/09/2023	R210 On 07-November-24			Bond Future	241.6399	241.8632	241.6399	241.8632	0
05/09/2023	R213 On 02-November-23			Bond Future	10.9638	10.8772	81.7045	82.0783	33,171
05/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1310.4200	1515.7600	1.3104	1.5158	731
05/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1412.8800	1244.4500	1.4129	1.2445	0
05/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1730.5000	1966.3300	1.7305	1.9663	0
05/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1104.0500	966.1100	1.1041	0.9661	0
05/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1756.8700	1994.3900	1.7569	1.9944	0
05/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1087.8000	951.5500	1.0878	0.9516	0
05/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1783.4100	2022.6100	1.7834	2.0226	0
05/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1071.7500	937.1800	1.0718	0.9372	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2684.6300	2969.0700	2.6846	2.9691	731
05/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	666.8600	577.5300	0.6669	0.5775	0
05/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7135.8800	7497.7400	7.1359	7.4977	0
05/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	80.3800	68.4700	0.0804	0.0685	731
05/09/2023	R213 On 01-February-24			Bond Future	11.0580	10.9671	83.5301	83.9123	0
05/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3944.8200	4217.1000	3.9448	4.2171	0
05/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1306.2800	1196.3300	1.3063	1.1963	0
05/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3973.3600	4246.4800	3.9734	4.2465	0
05/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1294.5900	1185.4800	1.2946	1.1855	0
05/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	4001.7800	4275.7300	4.0018	4.2757	0
05/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1282.8100	1174.5300	1.2828	1.1745	0
05/09/2023	R213 On 02-May-24			Bond Future	11.1502	11.0551	81.8333	82.2239	0
05/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1254.0300	1383.5500	1.2540	1.3836	0
05/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4914.6800	4653.6400	4.9147	4.6536	0
05/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1267.1300	1397.5700	1.2671	1.3976	0
05/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4884.5500	4624.4300	4.8846	4.6244	0
05/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1280.1000	1411.4500	1.2801	1.4115	0
05/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4854.3100	4595.1000	4.8543	4.5951	0
05/09/2023	R213 On 01-August-24			Bond Future	11.2566	11.1567	83.6218	84.0206	0
05/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2341.1500	2523.6500	2.3412	2.5237	0
05/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3939.0100	3722.6800	3.9390	3.7227	0
05/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2359.7000	2543.0600	2.3597	2.5431	0
05/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3916.7900	3701.3200	3.9168	3.7013	0
05/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2378.3300	2562.5500	2.3783	2.5626	0
05/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3894.6800	3680.0700	3.8947	3.6801	0
05/09/2023	R213 On 07-November-24			Bond Future	11.4073	11.3018	81.9629	82.3704	0
05/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	3018.0500	3223.4100	3.0181	3.2234	0
05/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3782.3900	3580.2700	3.7824	3.5803	0
05/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	3037.8500	3243.9700	3.0379	3.2440	0
05/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3763.2300	3561.8700	3.7632	3.5619	0
05/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	3057.3600	3264.2300	3.0574	3.2642	0
05/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3743.8100	3543.2000	3.7438	3.5432	0
05/09/2023	R214 On 02-November-23			Bond Future	12.5190	12.4128	58.9936	59.4855	19,767
05/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	139.0600	192.7900	0.1391	0.1928	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5404.0400	4965.8400	5.4040	4.9658	0
05/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	143.6400	198.7200	0.1436	0.1987	0
05/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5355.9700	4919.1200	5.3560	4.9191	0
05/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	148.3800	204.8300	0.1484	0.2048	0
05/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5308.1200	4872.6400	5.3081	4.8726	0
05/09/2023	R214 On 01-February-24			Bond Future	12.6308	12.5207	60.3118	60.8147	0
05/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1566.9900	1773.8500	1.5670	1.7739	0
05/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3862.1000	3566.0200	3.8621	3.5660	0
05/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1585.8200	1794.2000	1.5858	1.7942	0
05/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3832.7500	3538.1900	3.8328	3.5382	0
05/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1604.7700	1814.6800	1.6048	1.8147	0
05/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3803.5700	3510.5400	3.8036	3.5105	0
05/09/2023	R214 On 02-May-24			Bond Future	12.7395	12.6254	58.3513	58.8654	0
05/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	948.7300	1078.8700	0.9487	1.0789	0
05/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7153.7900	6769.8500	7.1538	6.7699	0
05/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	958.8900	1090.0700	0.9589	1.0901	0
05/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7111.5100	6728.6100	7.1115	6.7286	0
05/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	969.2800	1101.5100	0.9693	1.1015	0
05/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7069.5200	6687.6700	7.0695	6.6877	0
05/09/2023	R214 On 01-August-24			Bond Future	12.8577	12.7395	59.6261	60.1512	0
05/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2274.8700	2491.8000	2.2749	2.4918	0
05/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5486.6000	5178.4100	5.4866	5.1784	0
05/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2293.4200	2511.4500	2.2934	2.5115	0
05/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5457.1500	5150.0600	5.4572	5.1501	0
05/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2311.8300	2530.9500	2.3118	2.5310	0
05/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5427.6200	5121.6200	5.4276	5.1216	0
05/09/2023	R214 On 07-November-24			Bond Future	13.0071	12.8841	57.6744	58.2112	0
05/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3151.8500	3410.3400	3.1519	3.4103	0
05/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4959.5600	4681.2900	4.9596	4.6813	0
05/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3172.5900	3432.0700	3.1726	3.4321	0
05/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4934.8300	4657.5500	4.9348	4.6576	0
05/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3193.3900	3453.8700	3.1934	3.4539	0
05/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4910.2000	4633.9200	4.9102	4.6339	0
05/09/2023	R248 On 02-November-23			Bond Future	12.6682	12.5670	72.2439	72.8083	232,739

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	115.6200	161.0800	0.1156	0.1611	0
05/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7348.2000	6829.2100	7.3482	6.8292	0
05/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	119.3200	165.9500	0.1193	0.1660	0
05/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7286.2100	6768.3900	7.2862	6.7684	0
05/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	123.0800	170.8800	0.1231	0.1709	0
05/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7224.3700	6707.7200	7.2244	6.7077	0
05/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	324.3700	424.0200	0.3244	0.4240	207
05/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5439.0800	4974.2800	5.4391	4.9743	0
05/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1515.3600	1791.6100	1.5154	1.7916	207
05/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2457.7200	2169.5200	2.4577	2.1695	0
05/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5360.2700	5846.3100	5.3603	5.8463	0
05/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	519.9000	441.4900	0.5199	0.4415	207
05/09/2023	R248 On 01-February-24			Bond Future	12.7869	12.6816	73.8581	74.4352	0
05/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	615.8700	725.0600	0.6159	0.7251	1,000
05/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8297.4900	7829.5600	8.2975	7.8296	0
05/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1600.7200	1812.5200	1.6007	1.8125	0
05/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5286.2200	4920.9000	5.2862	4.9209	0
05/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1621.2500	1834.7700	1.6213	1.8348	0
05/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5247.1800	4883.5800	5.2472	4.8836	0
05/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1641.9100	1857.1800	1.6419	1.8572	0
05/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5208.3500	4846.5000	5.2084	4.8465	0
05/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1948.0300	2187.5600	1.9480	2.1876	1,000
05/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4690.4600	4352.8700	4.6905	4.3529	0
05/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5097.5600	5497.4700	5.0976	5.4975	0
05/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	2047.6000	1870.3900	2.0476	1.8704	1,000
05/09/2023	R248 On 02-May-24			Bond Future	12.9024	12.7931	71.0556	71.6454	0
05/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1014.1400	1147.9400	1.0141	1.1479	0
05/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9578.9700	9122.9200	9.5790	9.1229	0
05/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1025.5300	1160.4600	1.0255	1.1605	0
05/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9524.7000	9069.7800	9.5247	9.0698	0
05/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1036.8300	1172.8900	1.0368	1.1729	0
05/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9470.4400	9016.6500	9.4704	9.0167	0
05/09/2023	R248 On 01-August-24			Bond Future	13.0280	12.9144	72.6076	73.2101	13,000
05/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2758.6800	3005.7700	2.7587	3.0058	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6789.8300	6434.4500	6.7898	6.4345	0
05/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2780.9900	3029.3300	2.7810	3.0293	0
05/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6753.9600	6399.8300	6.7540	6.3998	0
05/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2803.1200	3052.7000	2.8031	3.0527	0
05/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6717.9900	6365.1000	6.7180	6.3651	0
05/09/2023	R248 On 07-November-24			Bond Future	13.1862	13.0676	69.8055	70.4214	0
05/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3989.6800	4289.0500	3.9897	4.2891	0
05/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6141.5600	5825.0400	6.1416	5.8250	0
05/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4014.9600	4315.4300	4.0150	4.3154	0
05/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6112.4100	5796.9900	6.1124	5.7970	0
05/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4040.3100	4341.8700	4.0403	4.3419	0
05/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6083.4100	5769.0800	6.0834	5.7691	0
05/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0