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## INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT For October 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	2025 On 02-November-23			Bond Future	172.6787	172.6159	172.6787	172.6159	5,478
02/10/2023	2025 On 01-February-24			Bond Future	174.7527	174.6889	174.7527	174.6889	2,884
02/10/2023	2025 On 02-May-24			Bond Future	178.7475	178.6823	178.7475	178.6823	0
02/10/2023	2025 On 01-August-24			Bond Future	180.9829	180.9164	180.9829	180.9164	0
02/10/2023	2025 On 07-November-24			Bond Future	185.3120	185.2432	185.3120	185.2432	0
02/10/2023	2029 On 02-November-23			Bond Future	124.8478	124.8899	124.8478	124.8899	2,134
02/10/2023	2029 On 01-February-24			Bond Future	127.6434	127.6866	127.6434	127.6866	728
02/10/2023	2029 On 02-May-24			Bond Future	129.1954	129.2400	129.1954	129.2400	0
02/10/2023	2029 On 01-August-24			Bond Future	132.1400	132.1854	132.1400	132.1854	0
02/10/2023	2029 On 07-November-24			Bond Future	133.8996	133.9459	133.8996	133.9459	0
02/10/2023	2030 On 02-November-23			Bond Future	10.9123	10.8573	89.2034	89.4273	90,878

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0100	0.0400	0.0000	0.0000	800
02/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5682.7200	5458.9000	5.6827	5.4589	0
02/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.4900	1.4000	0.0005	0.0014	500
02/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4287.2900	4064.3500	4.2873	4.0644	0
02/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	4.3400	9.4900	0.0043	0.0095	800
02/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3517.4600	3298.7600	3.5175	3.2988	0
02/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	93.6500	140.3100	0.0937	0.1403	500
02/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2251.4700	2074.2800	2.2515	2.0743	0
02/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	319.9800	418.0000	0.3200	0.4180	500
02/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1519.3200	1393.4900	1.5193	1.3935	0
02/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	620.7700	757.9700	0.6208	0.7580	0
02/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1078.9900	992.3400	1.0790	0.9923	0
02/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	640.5900	779.7900	0.6406	0.7798	0
02/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1057.8700	973.2200	1.0579	0.9732	0
02/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	660.6400	801.8100	0.6606	0.8018	0
02/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	1037.0000	954.3200	1.0370	0.9543	0
02/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1396.0200	1584.0900	1.3960	1.5841	500
02/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	555.8600	520.0800	0.5559	0.5201	0
02/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2354.0200	2567.4700	2.3540	2.5675	0
02/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	279.0500	268.6500	0.2791	0.2687	500
02/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2827.1500	3046.5600	2.8272	3.0466	0
02/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	201.8200	197.3800	0.2018	0.1974	800
02/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5347.9100	5574.7100	5.3479	5.5747	0
02/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	37.1500	40.1000	0.0372	0.0401	500
02/10/2023	2030 On 01-February-24			Bond Future	11.0134	10.9554	87.1732	87.4021	0
02/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	275.7800	316.8800	0.2758	0.3169	400
02/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6203.1500	6015.3400	6.2032	6.0153	0
02/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	429.3900	486.5400	0.4294	0.4865	500
02/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5000.2500	4828.4900	5.0003	4.8285	0
02/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	453.0400	512.4600	0.4530	0.5125	1,360
02/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4856.0800	4686.5900	4.8561	4.6866	0
02/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	497.4800	561.0500	0.4975	0.5611	500
02/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4607.7500	4442.4100	4.6078	4.4424	0
02/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	545.5300	613.4200	0.5455	0.6134	400

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02/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4364.2000	4203.1800	4.3642	4.2032	0
02/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	613.3100	687.0200	0.6133	0.6870	200
02/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4058.7700	3903.5700	4.0588	3.9036	0
02/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	839.5900	930.3200	0.8396	0.9303	500
02/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3339.9400	3201.7600	3.3399	3.2018	0
02/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1791.6300	1931.9200	1.7916	1.9319	0
02/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1844.4900	1755.8700	1.8445	1.7559	700
02/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2481.4700	2644.6600	2.4815	2.6447	0
02/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1322.6200	1256.9000	1.3226	1.2569	1,360
02/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2579.3500	2745.2200	2.5794	2.7452	0
02/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1265.6900	1202.6500	1.2657	1.2027	0
02/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2604.1700	2770.7100	2.6042	2.7707	0
02/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1251.8700	1189.5000	1.2519	1.1895	0
02/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2628.9200	2796.1100	2.6289	2.7961	0
02/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1237.9900	1176.2700	1.2380	1.1763	0
02/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3646.9600	3835.6800	3.6470	3.8357	0
02/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	804.3400	764.1500	0.8043	0.7642	200
02/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3937.1700	4130.4500	3.9372	4.1305	0
02/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	717.6800	682.0500	0.7177	0.6821	500
02/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3966.5900	4160.3100	3.9666	4.1603	0
02/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	709.5300	674.3400	0.7095	0.6743	500
02/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4689.6700	4892.5700	4.6897	4.8926	0
02/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	537.2300	511.2200	0.5372	0.5112	400
02/10/2023	2030 On 02-May-24			Bond Future	11.1169	11.0556	89.1456	89.3796	0
02/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	547.3400	601.4000	0.5473	0.6014	1,000
02/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6331.0100	6150.9900	6.3310	6.1510	0
02/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	639.5900	700.3200	0.6396	0.7003	0
02/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5806.1400	5632.7900	5.8061	5.6328	0
02/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	646.2300	707.4300	0.6462	0.7074	0
02/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5771.8200	5598.9400	5.7718	5.5989	0
02/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	652.7400	714.3900	0.6527	0.7144	0
02/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5737.3900	5564.9600	5.7374	5.5650	0
02/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	907.9000	986.2000	0.9079	0.9862	1,000
02/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4654.1900	4498.4100	4.6542	4.4984	0

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02/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1463.3800	1569.9900	1.4634	1.5700	500
02/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3384.1500	3256.6800	3.3842	3.2567	0
02/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1776.7600	1896.2700	1.7768	1.8963	1,080
02/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2918.0900	2803.5200	2.9181	2.8035	0
02/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2336.9400	2475.4500	2.3369	2.4755	500
02/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2325.0100	2229.4400	2.3250	2.2294	0
02/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4294.4800	4475.5000	4.2945	4.4755	0
02/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1225.0100	1171.9500	1.2250	1.1720	1,000
02/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5520.8200	5717.5900	5.5208	5.7176	0
02/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	866.1100	828.8000	0.8661	0.8288	1,080
02/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7813.0800	8027.7100	7.8131	8.0277	0
02/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	473.5100	454.0600	0.4735	0.4541	500
02/10/2023	2030 On 01-August-24			Bond Future	11.2334	11.1685	87.1508	87.3900	0
02/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1265.3400	1354.8300	1.2653	1.3548	0
02/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4515.2700	4365.5800	4.5153	4.3656	0
02/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1275.8500	1365.8500	1.2759	1.3659	0
02/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4487.2900	4338.1100	4.4873	4.3381	0
02/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1286.4300	1376.9500	1.2864	1.3770	0
02/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4459.3900	4310.7300	4.4594	4.3107	0
02/10/2023	2030 On 07-November-24			Bond Future	11.3784	11.3093	89.2101	89.4546	0
02/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1732.3700	1837.4200	1.7324	1.8374	0
02/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4026.1100	3886.6800	4.0261	3.8867	0
02/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1746.7700	1852.3600	1.7468	1.8524	0
02/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4004.0000	3865.1100	4.0040	3.8651	0
02/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1761.2500	1867.3600	1.7613	1.8674	0
02/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3982.0000	3843.6300	3.9820	3.8436	0
02/10/2023	2032 On 02-November-23			Bond Future	11.8101	11.7556	82.1952	82.4450	172,333
02/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	7,750
02/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7050.4000	6800.6300	7.0504	6.8006	0
02/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0600	0.2300	0.0001	0.0002	500
02/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5888.3000	5638.6900	5.8883	5.6387	0
02/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0700	0.2500	0.0001	0.0003	500
02/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5838.2300	5588.6300	5.8382	5.5886	0
02/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.2900	0.8800	0.0003	0.0009	500

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02/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5240.4500	4991.2600	5.2405	4.9913	0
02/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	1.2900	3.3000	0.0013	0.0033	10,000
02/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4550.5200	4302.7500	4.5505	4.3028	0
02/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	5.2700	11.4600	0.0053	0.0115	0
02/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3822.1900	3578.6000	3.8222	3.5786	500
02/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	16.1500	30.4700	0.0162	0.0305	500
02/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3397.6000	3162.1400	3.3976	3.1621	0
02/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	56.3700	91.1200	0.0564	0.0911	0
02/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2813.9400	2598.9100	2.8139	2.5989	0
02/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	61.1500	97.8800	0.0612	0.0979	0
02/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2770.9800	2557.9300	2.7710	2.5579	0
02/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	66.2500	105.0300	0.0663	0.1050	0
02/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2728.3700	2517.3700	2.7284	2.5174	0
02/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	89.6100	137.0400	0.0896	0.1370	0
02/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2561.2600	2358.9100	2.5613	2.3589	500
02/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	322.6800	426.4400	0.3227	0.4264	0
02/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1756.8100	1610.7900	1.7568	1.6108	500
02/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	488.7200	618.2500	0.4887	0.6183	0
02/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1456.8200	1336.5700	1.4568	1.3366	15,500
02/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	884.9300	1055.7600	0.8849	1.0558	0
02/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	1022.8200	943.8700	1.0228	0.9439	500
02/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1208.4600	1401.4200	1.2085	1.4014	0
02/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	799.0000	742.1800	0.7990	0.7422	0
02/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2392.3600	2626.5200	2.3924	2.6265	0
02/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	369.6400	354.0200	0.3696	0.3540	500
02/10/2023	2032 On 01-February-24			Bond Future	11.9346	11.8776	84.0156	84.2710	0
02/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	127.4600	150.8500	0.1275	0.1509	1,200
02/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9349.6100	9117.6300	9.3496	9.1176	0
02/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	340.3400	389.9900	0.3403	0.3900	500
02/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6645.9800	6440.2600	6.6460	6.4403	0
02/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	442.6100	502.7500	0.4426	0.5028	1,200
02/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5916.5800	5721.3500	5.9166	5.7214	0
02/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	456.1700	517.6300	0.4562	0.5176	200
02/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5832.9800	5639.0700	5.8330	5.6391	0

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02/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	726.3100	811.0100	0.7263	0.8110	500
02/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4615.0000	4444.3300	4.6150	4.4443	0
02/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1781.1600	1925.4300	1.7812	1.9254	0
02/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2611.0100	2499.9100	2.6110	2.4999	200
02/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1955.3600	2106.6800	1.9554	2.1067	0
02/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2424.2800	2320.2300	2.4243	2.3202	0
02/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1977.7400	2129.9300	1.9777	2.1299	0
02/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2401.6900	2298.5100	2.4017	2.2985	0
02/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2000.2500	2153.3100	2.0003	2.1533	0
02/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2379.2600	2276.9500	2.3793	2.2770	0
02/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3734.8600	3935.3700	3.7349	3.9354	0
02/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1261.3000	1206.4400	1.2613	1.2064	200
02/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4103.4800	4310.6400	4.1035	4.3106	0
02/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1117.7100	1069.5000	1.1177	1.0695	1,200
02/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4451.0300	4663.7300	4.4510	4.6637	0
02/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	999.6000	956.9300	0.9996	0.9569	500
02/10/2023	2032 On 02-May-24			Bond Future	12.0592	11.9994	81.7536	82.0147	0
02/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	525.8400	578.3600	0.5258	0.5784	1,000
02/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8393.9800	8185.3400	8.3940	8.1853	0
02/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	642.6000	703.5600	0.6426	0.7036	0
02/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7631.5900	7431.3900	7.6316	7.4314	0
02/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	649.7500	711.2100	0.6498	0.7112	0
02/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7590.2200	7390.5200	7.5902	7.3905	0
02/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	656.7900	718.7400	0.6568	0.7187	0
02/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7548.7900	7349.5800	7.5488	7.3496	0
02/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	678.6400	742.1000	0.6786	0.7421	500
02/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7425.4100	7227.7100	7.4254	7.2277	0
02/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	723.9400	790.4600	0.7239	0.7905	1,550
02/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7181.1900	6986.5500	7.1812	6.9866	0
02/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	902.1500	980.0400	0.9022	0.9800	1,000
02/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6355.7600	6172.4900	6.3558	6.1725	0
02/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1135.1800	1226.5800	1.1352	1.2266	500
02/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5506.6000	5336.8400	5.5066	5.3368	0
02/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1470.6800	1578.9900	1.4707	1.5790	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
02/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4639.8400	4486.9900	4.6398	4.4870	0
02/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5098.4400	5301.0000	5.0984	5.3010	0
02/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1540.0100	1481.4100	1.5400	1.4814	1,000
02/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5954.3300	6167.9900	5.9543	6.1680	0
02/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1256.6100	1209.1100	1.2566	1.2091	500
02/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6488.9900	6708.4700	6.4890	6.7085	0
02/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1110.3300	1068.6500	1.1103	1.0687	1,550
02/10/2023	2032 On 01-August-24			Bond Future	12.1930	12.1303	83.5975	83.8644	0
02/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1293.7400	1385.0700	1.2937	1.3851	0
02/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5980.6200	5805.0600	5.9806	5.8051	0
02/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1305.0400	1396.9200	1.3050	1.3969	0
02/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5946.2100	5771.2000	5.9462	5.7712	0
02/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1316.4100	1408.8500	1.3164	1.4089	0
02/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5911.9000	5737.4500	5.9119	5.7375	0
02/10/2023	2032 On 07-November-24			Bond Future	12.3632	12.2972	81.4063	81.6791	0
02/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1688.4100	1793.2800	1.6884	1.7933	0
02/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5486.3300	5318.3100	5.4863	5.3183	0
02/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1701.4000	1806.8100	1.7014	1.8068	0
02/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5455.5300	5288.0500	5.4555	5.2881	0
02/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1714.4600	1820.4100	1.7145	1.8204	0
02/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5424.8400	5257.9000	5.4248	5.2579	0
02/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	1945.9800	2060.7200	1.9460	2.0607	1,615
02/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5003.4900	4845.3400	5.0035	4.8453	0
02/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5910.3500	6112.4400	5.9104	6.1124	0
02/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1929.5300	1858.7300	1.9295	1.8587	1,615
02/10/2023	2033 On 02-November-23			Bond Future	116.8889	116.8666	116.8889	116.8666	2,258
02/10/2023	2033 On 01-February-24			Bond Future	119.5063	119.4837	119.5063	119.4837	5,737
02/10/2023	2033 On 02-May-24			Bond Future	120.7771	120.7544	120.7771	120.7544	0
02/10/2023	2033 On 01-August-24			Bond Future	123.5299	123.5063	123.5299	123.5063	0
02/10/2023	2033 On 07-November-24			Bond Future	124.9852	124.9612	124.9852	124.9612	0
02/10/2023	2037 On 02-November-23			Bond Future	12.8248	12.7654	75.0427	75.3394	73,657
02/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	8.1800	15.8700	0.0082	0.0159	0
02/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6792.7000	6503.7100	6.7927	6.5037	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	8.6600	16.6900	0.0087	0.0167	0
02/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6736.4100	6447.7600	6.7364	6.4478	0
02/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	9.1600	17.5600	0.0092	0.0176	0
02/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6680.2000	6391.9200	6.6802	6.3919	0
02/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	84.1800	128.7400	0.0842	0.1287	731
02/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	4263.2100	4011.0900	4.2632	4.0111	0
02/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	543.8200	689.4700	0.5438	0.6895	731
02/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	2086.1500	1935.1200	2.0862	1.9351	0
02/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5120.3500	5418.4400	5.1204	5.4184	0
02/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	89.0400	90.4500	0.0890	0.0905	731
02/10/2023	2037 On 01-February-24			Bond Future	12.9628	12.9010	72.4485	72.7518	76,958
02/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	768.1000	865.1500	0.7681	0.8652	2,500
02/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	5229.6800	5023.4300	5.2297	5.0234	0
02/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1086.9700	1207.7900	1.0870	1.2078	0
02/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4386.6100	4204.1300	4.3866	4.2041	0
02/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1103.1100	1225.0200	1.1031	1.2250	0
02/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4350.5500	4169.1600	4.3506	4.1692	0
02/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1119.3900	1242.4000	1.1194	1.2424	0
02/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	4314.6800	4134.3900	4.3147	4.1344	0
02/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2400.1900	2587.1800	2.4002	2.5872	0
02/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2560.9500	2444.6400	2.5610	2.4446	2,500
02/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5515.3200	5774.5100	5.5153	5.7745	0
02/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	1006.4400	962.3300	1.0064	0.9623	2,500
02/10/2023	2037 On 02-May-24			Bond Future	13.1017	13.0373	74.0877	74.3979	0
02/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	547.8300	607.9000	0.5478	0.6079	0
02/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9286.4200	9036.2900	9.2864	9.0363	0
02/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	554.8500	615.4900	0.5549	0.6155	0
02/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	9236.6900	8987.1300	9.2367	8.9871	0
02/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	562.0800	623.3000	0.5621	0.6233	0
02/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	9187.2200	8938.2400	9.1872	8.9382	0
02/10/2023	2037 On 01-August-24			Bond Future	13.2519	13.1848	71.5027	71.8197	0
02/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1483.5000	1591.1700	1.4835	1.5912	0
02/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7280.3000	7070.9600	7.2803	7.0710	0
02/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1496.2500	1604.5600	1.4963	1.6046	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	7240.2800	7031.5800	7.2403	7.0316	0
02/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1509.0700	1618.0300	1.5091	1.6180	0
02/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	7200.3800	6992.3300	7.2004	6.9923	0
02/10/2023	2037 On 07-November-24			Bond Future	13.4233	13.3533	73.1906	73.5149	0
02/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2271.3700	2405.8500	2.2714	2.4059	0
02/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6374.0200	6184.2600	6.3740	6.1843	0
02/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2289.0100	2424.1400	2.2890	2.4241	0
02/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6341.6100	6152.5000	6.3416	6.1525	0
02/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2306.7300	2442.5200	2.3067	2.4425	0
02/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6309.3200	6120.8700	6.3093	6.1209	0
02/10/2023	2038 On 02-November-23			Bond Future	126.2069	126.1823	126.2069	126.1823	4,695
02/10/2023	2038 On 01-February-24			Bond Future	127.0161	126.9914	127.0161	126.9914	0
02/10/2023	2038 On 02-May-24			Bond Future	129.9196	129.8944	129.9196	129.8944	0
02/10/2023	2038 On 01-August-24			Bond Future	130.8121	130.7868	130.8121	130.7868	0
02/10/2023	2038 On 07-November-24			Bond Future	133.9399	133.9133	133.9399	133.9133	0
02/10/2023	2040 On 02-November-23			Bond Future	13.0200	12.9404	75.4955	75.9143	43,150
02/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1.8000	4.6000	0.0018	0.0046	875
02/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8697.4900	8281.5300	8.6975	8.2815	0
02/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	3.0300	7.3000	0.0030	0.0073	0
02/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8201.6300	7787.1400	8.2016	7.7871	0
02/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	3.2300	7.7200	0.0032	0.0077	0
02/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	8140.0200	7725.7500	8.1400	7.7258	0
02/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	3.4400	8.1700	0.0034	0.0082	0
02/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	8078.5000	7664.4700	8.0785	7.6645	0
02/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	11.2500	23.4200	0.0113	0.0234	128
02/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6866.7200	6460.1300	6.8667	6.4601	0
02/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	51.9100	91.0200	0.0519	0.0910	875
02/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	5130.7400	4751.0900	5.1307	4.7511	0
02/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	394.9300	549.4300	0.3949	0.5494	128
02/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2646.9800	2382.7200	2.6470	2.3827	0
02/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1106.6500	1374.9600	1.1067	1.3750	0
02/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1369.2900	1218.8400	1.3693	1.2188	875
02/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3433.3800	3825.0500	3.4334	3.8251	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	300.1900	273.1000	0.3002	0.2731	128
02/10/2023	2040 On 01-February-24			Bond Future	13.1589	13.0759	72.6610	73.0891	97,319
02/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	857.3100	993.3700	0.8573	0.9934	0
02/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5322.7800	5030.7300	5.3228	5.0307	0
02/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	871.5900	1009.1300	0.8716	1.0091	0
02/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5280.6300	4990.0600	5.2806	4.9901	0
02/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	886.0300	1025.0500	0.8860	1.0251	0
02/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	5238.7000	4949.6100	5.2387	4.9496	0
02/10/2023	2040 On 02-May-24			Bond Future	13.2980	13.2117	74.3050	74.7428	0
02/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	547.2000	625.4000	0.5472	0.6254	0
02/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9997.2800	9637.6900	9.9973	9.6377	0
02/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	554.5400	633.5300	0.5545	0.6335	0
02/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9943.4300	9584.6300	9.9434	9.5846	0
02/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	561.8300	641.6000	0.5618	0.6416	0
02/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9889.6100	9531.5900	9.8896	9.5316	0
02/10/2023	2040 On 01-August-24			Bond Future	13.4482	13.3583	71.4744	71.9219	0
02/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1615.5600	1766.7500	1.6156	1.7668	0
02/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7568.0800	7271.7300	7.5681	7.2717	0
02/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1629.4000	1781.4800	1.6294	1.7815	0
02/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7525.7900	7230.3300	7.5258	7.2303	0
02/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1643.3100	1796.3000	1.6433	1.7963	0
02/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7483.6400	7189.0900	7.4836	7.1891	0
02/10/2023	2040 On 07-November-24			Bond Future	13.6184	13.5246	73.1613	73.6191	0
02/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2578.7700	2773.0800	2.5788	2.7731	0
02/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6521.1100	6257.5900	6.5211	6.2576	0
02/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2598.3000	2793.5200	2.5983	2.7935	0
02/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6487.8300	6225.2200	6.4878	6.2252	0
02/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2617.6100	2813.7300	2.6176	2.8137	0
02/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6454.3900	6192.6800	6.4544	6.1927	0
02/10/2023	2044 On 02-November-23			Bond Future	13.1089	13.0343	71.6159	72.0048	52,387
02/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	1.2900	3.3100	0.0013	0.0033	0
02/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8966.6500	8579.7400	8.9667	8.5797	0
02/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	1.3800	3.5200	0.0014	0.0035	0
02/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8903.1500	8516.3600	8.9032	8.5164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1.4800	3.7400	0.0015	0.0037	0
02/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8839.7500	8453.0800	8.8398	8.4531	0
02/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	19.8900	37.9400	0.0199	0.0379	5,860
02/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6206.0700	5835.1900	6.2061	5.8352	0
02/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	485.3900	650.1700	0.4854	0.6502	0
02/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	2391.0200	2166.8700	2.3910	2.1669	5,860
02/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	968.4900	1205.8300	0.9685	1.2058	0
02/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1537.5300	1385.9400	1.5375	1.3859	6,375
02/10/2023	2044 On 01-February-24			Bond Future	13.2446	13.1669	68.8206	69.2182	50,398
02/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	667.1100	775.5600	0.6671	0.7756	0
02/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5954.6100	5665.4900	5.9546	5.6655	0
02/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	677.7800	787.4400	0.6778	0.7874	0
02/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5907.5700	5619.6600	5.9076	5.6197	0
02/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	688.6900	799.5700	0.6887	0.7996	0
02/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5860.8500	5574.1600	5.8609	5.5742	0
02/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2548.9500	2791.6500	2.5490	2.7917	0
02/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2521.3500	2366.4800	2.5214	2.3665	5,000
02/10/2023	2044 On 02-May-24			Bond Future	13.3802	13.2995	70.3778	70.7843	0
02/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	513.9700	584.2800	0.5140	0.5843	0
02/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10209.0600	9872.8100	10.2091	9.8728	0
02/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	521.0600	592.1100	0.5211	0.5921	0
02/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	10153.6300	9818.1200	10.1536	9.8181	0
02/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	528.2300	600.0200	0.5282	0.6000	0
02/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	10098.3600	9763.5900	10.0984	9.7636	0
02/10/2023	2044 On 01-August-24			Bond Future	13.5263	13.4422	67.5837	67.9994	0
02/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1452.8100	1584.5900	1.4528	1.5846	0
02/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	8081.0000	7797.1700	8.0810	7.7972	0
02/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1465.7500	1598.3500	1.4658	1.5984	0
02/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	8036.4700	7753.4600	8.0365	7.7535	0
02/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1478.7700	1612.2000	1.4788	1.6122	0
02/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7992.0800	7709.9000	7.9921	7.7099	0
02/10/2023	2044 On 07-November-24			Bond Future	13.6913	13.6035	69.1786	69.6038	0
02/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2563.1800	2744.2800	2.5632	2.7443	0
02/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6564.7500	6320.6900	6.5648	6.3207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2582.5100	2764.4500	2.5825	2.7645	0
02/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6531.0100	6287.7900	6.5310	6.2878	0
02/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2601.9200	2784.7100	2.6019	2.7847	0
02/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6497.4200	6255.0500	6.4974	6.2551	0
02/10/2023	2046 On 02-November-23			Bond Future	108.6505	107.9619	108.6505	107.9619	16,148
02/10/2023	2046 On 01-February-24			Bond Future	111.0835	110.3796	111.0835	110.3796	0
02/10/2023	2046 On 02-May-24			Bond Future	111.4765	110.7571	111.4765	110.7571	0
02/10/2023	2046 On 01-August-24			Bond Future	114.0169	113.2808	114.0169	113.2808	0
02/10/2023	2046 On 07-November-24			Bond Future	114.5408	113.7873	114.5408	113.7873	0
02/10/2023	2050 On 02-November-23			Bond Future	110.0430	109.8359	110.0430	109.8359	14,081
02/10/2023	2050 On 01-February-24			Bond Future	110.2595	110.0481	110.2595	110.0481	0
02/10/2023	2050 On 02-May-24			Bond Future	112.7801	112.5638	112.7801	112.5638	0
02/10/2023	2050 On 01-August-24			Bond Future	113.0453	112.8245	113.0453	112.8245	0
02/10/2023	2050 On 07-November-24			Bond Future	115.7479	115.5213	115.7479	115.5213	0
02/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	AL37 On 02-November-23			Index Future	892.7730	894.3500	892.7730	894.3500	0
02/10/2023	AL37 On 01-February-24			Index Future	912.5450	914.1590	912.5450	914.1590	0
02/10/2023	AL37 On 02-May-24			Index Future	933.1920	934.8420	933.1920	934.8420	0
02/10/2023	AL37 On 01-August-24			Index Future	954.2580	955.9410	954.2580	955.9410	0
02/10/2023	AL37 On 07-November-24			Index Future	976.8880	978.6000	976.8880	978.6000	0
02/10/2023	AL7T On 02-November-23			Index Future	997.9700	1001.1930	997.9700	1,001.1930	0
02/10/2023	AL7T On 01-February-24			Index Future	1020.0710	1023.3680	1020.0710	1,023.3680	0
02/10/2023	AL7T On 02-May-24			Index Future	1043.1510	1046.5220	1043.1510	1,046.5220	0
02/10/2023	AL7T On 01-August-24			Index Future	1066.7000	1070.1420	1066.7000	1,070.1420	0
02/10/2023	AL7T On 07-November-24			Index Future	1091.9960	1095.5070	1091.9960	1,095.5070	0
02/10/2023	ALBI On 02-November-23			Index Future	874.1870	877.1490	874.1870	877.1490	107
02/10/2023	ALBI On 01-February-24			Index Future	893.5460	896.5760	893.5460	896.5760	0
02/10/2023	ALBI On 02-May-24			Index Future	913.7630	916.8620	913.7630	916.8620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	ALBI On 01-August-24			Index Future	934.3920	937.5550	934.3920	937.5550	0
02/10/2023	ALBI On 07-November-24			Index Future	956.5500	959.7780	956.5500	959.7780	0
02/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/10/2023	C303 On 28-February-33			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
02/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	ES33 On 02-November-23			Bond Future	13.3073	13.2432	69.6879	69.9567	0
02/10/2023	ES33 On 01-February-24			Bond Future	13.4823	13.4152	71.2484	71.5233	0
02/10/2023	ES33 On 02-May-24			Bond Future	13.6553	13.5852	69.0772	69.3584	0
02/10/2023	ES33 On 01-August-24			Bond Future	13.8380	13.7647	70.6507	70.9381	0
02/10/2023	ES33 On 07-November-24			Bond Future	14.0654	13.9885	68.5334	68.8274	0
02/10/2023	ES42 On 02-November-23			Bond Future	13.7742	13.6999	65.2749	65.6231	0
02/10/2023	ES42 On 01-February-24			Bond Future	13.9336	13.8562	66.7367	67.0927	0
02/10/2023	ES42 On 02-May-24			Bond Future	14.0973	14.0165	63.9994	64.3636	0
02/10/2023	ES42 On 01-August-24			Bond Future	14.2657	14.1815	65.4565	65.8288	0
02/10/2023	ES42 On 07-November-24			Bond Future	14.4708	14.3825	62.7498	63.1307	0
02/10/2023	GOVI On 02-November-23			GOVI	861.5440	864.4630	861.5440	864.4630	817
02/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	242560.0000	213370.0000	24.2560	21.3370	0
02/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	242660.0000	213470.0000	24.2660	21.3470	0
02/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	242760.0000	213570.0000	24.2760	21.3570	0
02/10/2023	GOVI On 01-February-24			GOVI	880.6240	883.6100	880.6240	883.6100	0
02/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	6440.0000	36300.0000	0.6440	3.6300	0
02/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	6340.0000	36200.0000	0.6340	3.6200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	6240.0000	36100.0000	0.6240	3.6100	0
02/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 02-May-24			GOVI	900.5490	903.6020	900.5490	903.6020	0
02/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	504210.0000	473680.0000	50.4210	47.3680	0
02/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	504310.0000	473780.0000	50.4310	47.3780	0
02/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	504410.0000	473880.0000	50.4410	47.3880	0
02/10/2023	GOVI On 01-August-24			GOVI	920.8790	923.9960	920.8790	923.9960	0
02/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	224910.0000	193740.0000	22.4910	19.3740	0
02/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	225010.0000	193840.0000	22.5010	19.3840	0
02/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	225110.0000	193940.0000	22.5110	19.3940	0
02/10/2023	GOVI On 07-November-24			GOVI	942.7160	945.8970	942.7160	945.8970	0
02/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	60640.0000	28830.0000	6.0640	2.8830	0
02/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	60740.0000	28930.0000	6.0740	2.8930	0
02/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	60840.0000	29030.0000	6.0840	2.9030	0
02/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/10/2023	IGOV On 02-November-23			Index Future	328.6740	328.2830	328.6740	328.2830	475
02/10/2023	IGOV On 01-February-24			Index Future	336.0340	335.6350	336.0340	335.6350	0
02/10/2023	IGOV On 02-May-24			Index Future	343.7160	343.3070	343.7160	343.3070	0
02/10/2023	IGOV On 01-August-24			Index Future	351.5520	351.1320	351.5520	351.1320	0
02/10/2023	IGOV On 07-November-24			Index Future	359.9700	359.5360	359.9700	359.5360	0
02/10/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
02/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/10/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3330	8.3330	91.6670	8.3330	0
02/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3600	8.3500	91.6400	91.6500	0
02/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.4000	8.3800	91.6000	91.6200	0
02/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.6100	8.5700	91.3900	91.4300	0
02/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.6400	8.5900	91.3600	91.4100	0
02/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.6900	8.6500	91.3100	91.3500	0
02/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.7000	8.6700	91.3000	91.3300	0
02/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.6400	8.5900	91.3600	91.4100	0
02/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.5500	8.4900	91.4500	91.5100	0
02/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.4800	8.4300	91.5200	91.5700	0
02/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.4200	8.3700	91.5800	91.6300	0
02/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.3800	8.3300	91.6200	91.6700	0
02/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.4300	8.3800	91.5700	91.6200	0
02/10/2023	R035 On 02-November-23			Bond Future	12.4859	12.4215	80.0639	80.3892	170,407
02/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.1500	0.4500	0.0002	0.0005	400
02/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10242.1700	9917.2500	10.2422	9.9173	0
02/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	4.5700	9.6900	0.0046	0.0097	400
02/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7326.2700	7006.1700	7.3263	7.0062	0
02/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	22.7700	40.8000	0.0228	0.0408	0
02/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5711.8900	5404.7000	5.7119	5.4047	0
02/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	23.9600	42.7000	0.0240	0.0427	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5657.5700	5351.0900	5.6576	5.3511	0
02/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	25.2000	44.6700	0.0252	0.0447	0
02/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5603.3400	5297.5900	5.6033	5.2976	0
02/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	87.6400	136.3800	0.0876	0.1364	6,500
02/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	4187.4400	3910.9600	4.1874	3.9110	0
02/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	103.4900	158.2900	0.1035	0.1583	731
02/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3987.3900	3716.9700	3.9874	3.7170	0
02/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	627.5400	796.0300	0.6275	0.7960	731
02/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1878.7100	1721.9800	1.8787	1.7220	0
02/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2320.1900	2608.5600	2.3202	2.6086	0
02/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	518.3900	481.5400	0.5184	0.4815	400
02/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5356.9500	5682.4200	5.3570	5.6824	0
02/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	71.4100	71.6600	0.0714	0.0717	731
02/10/2023	R035 On 01-February-24			Bond Future	12.6274	12.5602	81.8372	82.1696	0
02/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	86.2600	106.6200	0.0863	0.1066	400
02/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10934.9100	10622.8300	10.9349	10.6228	0
02/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	247.8300	294.2600	0.2478	0.2943	400
02/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8206.1800	7920.1700	8.2062	7.9202	0
02/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1418.4600	1571.4000	1.4185	1.5714	0
02/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3668.4600	3488.9600	3.6685	3.4890	0
02/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1437.7400	1591.8900	1.4377	1.5919	0
02/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3636.4500	3458.1600	3.6365	3.4582	0
02/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1457.1700	1612.5200	1.4572	1.6125	0
02/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3604.6500	3427.5600	3.6047	3.4276	0
02/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5061.8500	5336.4200	5.0619	5.3364	0
02/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	1107.4100	1049.5400	1.1074	1.0495	400
02/10/2023	R035 On 02-May-24			Bond Future	12.7585	12.6884	79.1752	79.5151	0
02/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	614.6000	685.1900	0.6146	0.6852	0
02/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8751.8300	8482.4500	8.7518	8.4825	0
02/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	622.4200	693.6700	0.6224	0.6937	0
02/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8704.0800	8435.3600	8.7041	8.4354	0
02/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	630.3100	702.2200	0.6303	0.7022	0
02/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8656.4600	8388.4000	8.6565	8.3884	0
02/10/2023	R035 On 01-August-24			Bond Future	12.8969	12.8238	80.9611	81.3086	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1462.7100	1579.5300	1.4627	1.5795	0
02/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6968.6700	6737.9600	6.9687	6.7380	0
02/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1475.6200	1593.1500	1.4756	1.5932	0
02/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6929.4200	6699.4200	6.9294	6.6994	0
02/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1488.6100	1606.8500	1.4886	1.6069	0
02/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6890.2900	6661.0000	6.8903	6.6610	0
02/10/2023	R035 On 07-November-24			Bond Future	13.0733	12.9968	78.3579	78.7133	0
02/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	1970.5500	2107.8600	1.9706	2.1079	0
02/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6316.1900	6098.0900	6.3162	6.0981	0
02/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	1985.0500	2123.0500	1.9851	2.1231	0
02/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6280.7300	6063.3200	6.2807	6.0633	0
02/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	1999.9200	2138.6200	1.9999	2.1386	0
02/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6245.6800	6028.9700	6.2457	6.0290	0
02/10/2023	R053 On 02-November-23			Bond Future	12.9615	12.8868	91.1226	91.6348	5,189
02/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1187.4300	1487.5200	1.1874	1.4875	0
02/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	2232.1000	2020.0800	2.2321	2.0201	0
02/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1217.0200	1520.7500	1.2170	1.5208	0
02/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	2192.0600	1983.6800	2.1921	1.9837	0
02/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1247.0400	1554.3700	1.2470	1.5544	0
02/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	2152.5400	1947.7600	2.1525	1.9478	0
02/10/2023	R053 On 01-February-24			Bond Future	13.0906	13.0129	93.1408	93.6643	0
02/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2826.9300	3117.2500	2.8269	3.1173	0
02/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3982.9400	3749.7900	3.9829	3.7498	0
02/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2859.7800	3151.8600	2.8598	3.1519	0
02/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3947.2700	3715.8800	3.9473	3.7159	0
02/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2892.8100	3186.6500	2.8928	3.1867	0
02/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3911.8700	3682.2400	3.9119	3.6822	0
02/10/2023	R053 On 02-May-24			Bond Future	13.2195	13.1385	89.3822	89.9176	0
02/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3815.7600	4107.5900	3.8158	4.1076	0
02/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5144.9000	4901.3600	5.1449	4.9014	0
02/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3848.8300	4142.0100	3.8488	4.1420	0
02/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5110.4500	4868.2600	5.1105	4.8683	0
02/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3882.2900	4176.8100	3.8823	4.1768	0
02/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5076.4900	4835.6400	5.0765	4.8356	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R053 On 01-August-24			Bond Future	13.3539	13.2696	91.3978	91.9451	0
02/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4469.5700	4763.9300	4.4696	4.7639	0
02/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5935.9000	5683.0200	5.9359	5.6830	0
02/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4501.6900	4797.2000	4.5017	4.7972	0
02/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5901.5600	5649.8300	5.9016	5.6498	0
02/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4534.2300	4830.9000	4.5342	4.8309	0
02/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5867.7400	5617.1700	5.8677	5.6172	0
02/10/2023	R053 On 07-November-24			Bond Future	13.5169	13.4286	87.6843	88.2442	0
02/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3554.2500	3800.8100	3.5543	3.8008	0
02/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8372.1600	8058.8800	8.3722	8.0589	0
02/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3580.3100	3827.9800	3.5803	3.8280	0
02/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8328.5700	8016.4000	8.3286	8.0164	0
02/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3606.4700	3855.2500	3.6065	3.8553	0
02/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8285.1700	7974.1100	8.2852	7.9741	0
02/10/2023	R186 On 02-November-23			Bond Future	9.4865	9.4354	106.6485	106.7863	124,212
02/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	99.3400	141.4600	0.0993	0.1415	1,715
02/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	1010.8200	915.2100	1.0108	0.9152	0
02/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	315.1800	394.4500	0.3152	0.3945	0
02/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	602.4700	544.0100	0.6025	0.5440	0
02/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	327.9500	408.7200	0.3280	0.4087	0
02/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	588.2100	531.2500	0.5882	0.5313	0
02/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	340.8700	423.1200	0.3409	0.4231	0
02/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	574.1100	518.6300	0.5741	0.5186	0
02/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2508.3700	2646.6800	2.5084	2.6467	0
02/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	31.6200	32.2000	0.0316	0.0322	1,715
02/10/2023	R186 On 01-February-24			Bond Future	9.5349	9.4787	103.7006	103.8414	0
02/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	856.6700	938.2700	0.8567	0.9383	0
02/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	944.0400	884.8100	0.9440	0.8848	0
02/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	869.7000	951.9300	0.8697	0.9519	0
02/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	932.0400	873.4400	0.9320	0.8734	0
02/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	882.8400	965.7000	0.8828	0.9657	0
02/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	920.1600	862.1900	0.9202	0.8622	0
02/10/2023	R186 On 02-May-24			Bond Future	9.5711	9.5086	106.0468	106.1909	0
02/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	102.1400	118.1400	0.1021	0.1181	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3830.5900	3702.5600	3.8306	3.7026	0
02/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	103.8600	120.0800	0.1039	0.1201	0
02/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3808.1900	3680.3800	3.8082	3.6804	0
02/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	105.6000	122.0400	0.1056	0.1220	0
02/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3785.8100	3658.2200	3.7858	3.6582	0
02/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1343.3800	1432.8000	1.3434	1.4328	2,030
02/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	977.9000	923.2900	0.9779	0.9233	0
02/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2435.0700	2548.2700	2.4351	2.5483	0
02/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	546.9900	516.1600	0.5470	0.5162	2,030
02/10/2023	R186 On 01-August-24			Bond Future	9.6185	9.5487	103.1288	103.2759	0
02/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	383.3900	424.2700	0.3834	0.4243	0
02/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2384.0700	2277.8700	2.3841	2.2779	0
02/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	388.1200	429.3700	0.3881	0.4294	0
02/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2367.2200	2261.3900	2.3672	2.2614	0
02/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	393.2000	434.8300	0.3932	0.4348	0
02/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2350.7200	2245.2700	2.3507	2.2453	0
02/10/2023	R186 On 07-November-24			Bond Future	9.7189	9.6392	105.5665	105.7167	0
02/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	699.6000	758.8400	0.6996	0.7588	0
02/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1817.0500	1726.1300	1.8171	1.7261	0
02/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	707.9100	767.5700	0.7079	0.7676	0
02/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1806.2500	1715.7500	1.8063	1.7158	0
02/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	715.8500	775.9200	0.7159	0.7759	0
02/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1795.0900	1705.0000	1.7951	1.7050	0
02/10/2023	R197 On 02-November-23			Bond Future	341.9510	341.9087	341.9510	341.9087	0
02/10/2023	R202 On 02-November-23			Bond Future	253.0124	252.9646	253.0124	252.9646	4,618
02/10/2023	R202 On 01-February-24			Bond Future	253.7061	253.6576	253.7061	253.6576	460
02/10/2023	R202 On 02-May-24			Bond Future	259.5058	259.4561	259.5058	259.4561	0
02/10/2023	R202 On 01-August-24			Bond Future	260.3232	260.2733	260.3232	260.2733	0
02/10/2023	R202 On 07-November-24			Bond Future	266.5483	266.4961	266.5483	266.4961	0
02/10/2023	R209 On 02-November-23			Bond Future	12.5592	12.4946	61.4962	61.7799	26,227
02/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	8.4700	16.6200	0.0085	0.0166	0
02/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5747.7000	5472.1000	5.7477	5.4721	0
02/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	8.9500	17.4700	0.0090	0.0175	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5698.5100	5423.2800	5.6985	5.4233	0
02/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	9.4700	18.3700	0.0095	0.0184	0
02/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5649.4100	5374.5600	5.6494	5.3746	0
02/10/2023	R209 On 01-February-24			Bond Future	12.6810	12.6140	62.8582	63.1482	1,690
02/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1060.4300	1182.4900	1.0604	1.1825	0
02/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3550.9000	3382.8800	3.5509	3.3829	0
02/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1075.8400	1198.9700	1.0758	1.1990	0
02/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3520.6700	3353.7200	3.5207	3.3537	0
02/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1091.2600	1215.4400	1.0913	1.2154	0
02/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3490.5100	3324.6100	3.4905	3.3246	0
02/10/2023	R209 On 02-May-24			Bond Future	12.8022	12.7327	61.1266	61.4233	0
02/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	488.6500	546.3700	0.4887	0.5464	0
02/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	8018.2200	7779.3200	8.0182	7.7793	0
02/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	495.0400	553.3200	0.4950	0.5533	0
02/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7974.6500	7736.3100	7.9747	7.7363	0
02/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	501.3900	560.2300	0.5014	0.5602	0
02/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7931.1000	7693.3200	7.9311	7.6933	0
02/10/2023	R209 On 01-August-24			Bond Future	12.9297	12.8575	62.5053	62.8086	0
02/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1266.6200	1367.4300	1.2666	1.3674	0
02/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6356.4000	6154.0000	6.3564	6.1540	0
02/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1278.0000	1379.4300	1.2780	1.3794	0
02/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6321.0100	6119.2300	6.3210	6.1192	0
02/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1289.2500	1391.3100	1.2893	1.3913	0
02/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6285.5300	6084.3800	6.2855	6.0844	0
02/10/2023	R209 On 07-November-24			Bond Future	13.0857	13.0105	60.8257	61.1359	0
02/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1867.5200	1991.9200	1.8675	1.9919	0
02/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5618.4400	5432.6900	5.6184	5.4327	0
02/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1881.0000	2006.0100	1.8810	2.0060	0
02/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5587.2900	5402.1500	5.5873	5.4022	0
02/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1894.5500	2020.1600	1.8946	2.0202	0
02/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5556.2600	5371.7200	5.5563	5.3717	0
02/10/2023	R210 On 02-November-23			Bond Future	226.6134	226.5742	226.6134	226.5742	206
02/10/2023	R210 On 01-February-24			Bond Future	231.6879	231.6480	231.6879	231.6480	300
02/10/2023	R210 On 02-May-24			Bond Future	233.7305	233.6906	233.7305	233.6906	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R210 On 01-August-24			Bond Future	239.0574	239.0161	239.0574	239.0161	0
02/10/2023	R210 On 07-November-24			Bond Future	241.4367	241.3945	241.4367	241.3945	0
02/10/2023	R213 On 02-November-23			Bond Future	11.4696	11.4150	79.5636	79.7912	27,837
02/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	111.0200	162.5600	0.1110	0.1626	731
02/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2354.4200	2178.3400	2.3544	2.1783	0
02/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	272.1400	361.1800	0.2721	0.3612	0
02/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1786.6300	1648.0500	1.7866	1.6481	0
02/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	284.4800	375.8000	0.2845	0.3758	0
02/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1756.3500	1620.0500	1.7564	1.6201	0
02/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	297.2300	390.8300	0.2972	0.3908	0
02/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1726.5100	1592.4900	1.7265	1.5925	0
02/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	854.1600	1012.1500	0.8542	1.0122	731
02/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	977.3300	907.7000	0.9773	0.9077	0
02/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4978.0900	5209.4200	4.9781	5.2094	0
02/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	63.5300	67.2400	0.0635	0.0672	731
02/10/2023	R213 On 01-February-24			Bond Future	11.5925	11.5352	81.3257	81.5584	0
02/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2181.2000	2334.4700	2.1812	2.3345	0
02/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1747.0700	1667.5900	1.7471	1.6676	0
02/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2203.8100	2357.8100	2.2038	2.3578	0
02/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1729.4500	1650.7000	1.7295	1.6507	0
02/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2226.5200	2381.2600	2.2265	2.3813	0
02/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1711.9600	1633.9500	1.7120	1.6340	0
02/10/2023	R213 On 02-May-24			Bond Future	11.7044	11.6443	79.6057	79.8437	0
02/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	618.7000	677.1300	0.6187	0.6771	0
02/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6506.9500	6327.4000	6.5070	6.3274	0
02/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	625.2100	684.0900	0.6252	0.6841	0
02/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6470.2300	6291.1300	6.4702	6.2911	0
02/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	631.9400	691.2800	0.6319	0.6913	0
02/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6433.7500	6255.1100	6.4338	6.2551	0
02/10/2023	R213 On 01-August-24			Bond Future	11.8243	11.7612	81.4016	81.6448	0
02/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1274.0800	1362.0500	1.2741	1.3621	0
02/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5092.1200	4936.9000	5.0921	4.9369	0
02/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1284.6500	1373.1200	1.2847	1.3731	0
02/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5061.9200	4907.2000	5.0619	4.9072	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1295.5400	1384.5300	1.2955	1.3845	0
02/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5032.0700	4877.8700	5.0321	4.8779	0
02/10/2023	R213 On 07-November-24			Bond Future	11.9881	11.9214	79.7643	80.0130	0
02/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1692.0700	1793.6000	1.6921	1.7936	0
02/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4654.9800	4507.8400	4.6550	4.5078	0
02/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1704.5400	1806.5700	1.7045	1.8066	0
02/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4628.4900	4481.8500	4.6285	4.4819	0
02/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1717.0800	1819.6000	1.7171	1.8196	0
02/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4602.1000	4455.9500	4.6021	4.4560	0
02/10/2023	R214 On 02-November-23			Bond Future	12.9116	12.8370	57.2316	57.5599	21,044
02/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1.9800	4.7800	0.0020	0.0048	0
02/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	7028.9400	6703.5100	7.0289	6.7035	0
02/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	2.1100	5.0700	0.0021	0.0051	0
02/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6976.4200	6651.1500	6.9764	6.6512	0
02/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	2.2500	5.3700	0.0023	0.0054	0
02/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6923.9700	6598.8600	6.9240	6.5989	0
02/10/2023	R214 On 01-February-24			Bond Future	13.0407	12.9633	58.4991	58.8347	0
02/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	618.0200	716.1000	0.6180	0.7161	0
02/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4725.7700	4488.2400	4.7258	4.4882	0
02/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	627.7200	726.8500	0.6277	0.7269	0
02/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4687.2900	4450.8100	4.6873	4.4508	0
02/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	637.6300	737.8300	0.6376	0.7378	0
02/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4649.0700	4413.6600	4.6491	4.4137	0
02/10/2023	R214 On 02-May-24			Bond Future	13.1600	13.0797	56.5170	56.8601	0
02/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	443.5200	504.2500	0.4435	0.5043	0
02/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8482.9500	8200.5400	8.4830	8.2005	0
02/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	449.5900	510.9500	0.4496	0.5110	0
02/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8436.5800	8154.8000	8.4366	8.1548	0
02/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	455.6300	517.6000	0.4556	0.5176	0
02/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8390.2400	8109.0700	8.3902	8.1091	0
02/10/2023	R214 On 01-August-24			Bond Future	13.2844	13.2011	57.7917	58.1426	0
02/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1336.1500	1454.6200	1.3362	1.4546	0
02/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6382.2300	6149.8800	6.3822	6.1499	0
02/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1347.8400	1467.0400	1.3478	1.4670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6345.9200	6114.3000	6.3459	6.1143	0
02/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1359.7900	1479.7100	1.3598	1.4797	0
02/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6309.9300	6079.0300	6.3099	6.0790	0
02/10/2023	R214 On 07-November-24			Bond Future	13.4392	13.3525	55.8495	56.2084	0
02/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2062.3800	2211.4200	2.0624	2.2114	0
02/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5694.9600	5485.1200	5.6950	5.4851	0
02/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2078.3100	2228.0600	2.0783	2.2281	0
02/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5665.4200	5456.2900	5.6654	5.4563	0
02/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2094.3000	2244.7800	2.0943	2.2448	0
02/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5635.9800	5427.5800	5.6360	5.4276	0
02/10/2023	R248 On 02-November-23			Bond Future	13.0035	12.9289	70.4301	70.8265	232,396
02/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	1.5200	3.8500	0.0015	0.0039	0
02/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	9047.8700	8653.7900	9.0479	8.6538	0
02/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1.6300	4.0900	0.0016	0.0041	0
02/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8982.2900	8588.3400	8.9823	8.5883	0
02/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1.7500	4.3500	0.0018	0.0044	0
02/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8916.8100	8523.0000	8.9168	8.5230	0
02/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	12.0300	24.2900	0.0120	0.0243	207
02/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6940.5100	6556.3600	6.9405	6.5564	0
02/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	299.9900	424.7200	0.3000	0.4247	207
02/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	3056.1200	2784.4400	3.0561	2.7844	0
02/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3352.3300	3723.1200	3.3523	3.7231	0
02/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	325.7300	300.1100	0.3257	0.3001	207
02/10/2023	R248 On 01-February-24			Bond Future	13.1385	13.0608	71.9900	72.3952	0
02/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	197.0000	241.1200	0.1970	0.2411	1,000
02/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9746.7400	9385.6600	9.7467	9.3857	0
02/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	652.2400	759.4200	0.6522	0.7594	0
02/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6205.8600	5907.8400	6.2059	5.9078	0
02/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	662.8900	771.2900	0.6629	0.7713	0
02/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	6156.9400	5860.1400	6.1569	5.8601	0
02/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	673.6700	783.3000	0.6737	0.7833	0
02/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	6108.2300	5812.6600	6.1082	5.8127	0
02/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	846.9400	974.9800	0.8469	0.9750	1,000
02/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5457.4900	5180.3300	5.4575	5.1803	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3307.3300	3582.2700	3.3073	3.5823	0
02/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	2125.4900	1995.2300	2.1255	1.9952	1,000
02/10/2023	R248 On 02-May-24			Bond Future	13.2634	13.1825	69.1687	69.5831	0
02/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	471.1900	537.3000	0.4712	0.5373	0
02/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10922.8800	10574.5700	10.9229	10.5746	0
02/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	477.9300	544.7700	0.4779	0.5448	0
02/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10863.9600	10516.3800	10.8640	10.5164	0
02/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	484.7500	552.3100	0.4848	0.5523	0
02/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10805.2200	10458.3600	10.8052	10.4584	0
02/10/2023	R248 On 01-August-24			Bond Future	13.3938	13.3098	70.7288	71.1524	13,000
02/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1681.4200	1827.9300	1.6814	1.8279	0
02/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7591.3900	7314.2900	7.5914	7.3143	0
02/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1696.0100	1843.3800	1.6960	1.8434	0
02/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7547.8000	7271.5600	7.5478	7.2716	0
02/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1710.6700	1858.9300	1.7107	1.8589	0
02/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7504.3600	7229.0100	7.5044	7.2290	0
02/10/2023	R248 On 07-November-24			Bond Future	13.5559	13.4681	67.9467	68.3801	0
02/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2618.9900	2804.7500	2.6190	2.8048	0
02/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6629.6800	6382.0400	6.6297	6.3820	0
02/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2639.0500	2825.6900	2.6391	2.8257	0
02/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6595.3100	6348.5500	6.5953	6.3486	0
02/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2658.9100	2846.4200	2.6589	2.8464	0
02/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6560.8200	6314.9300	6.5608	6.3149	0
02/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0