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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
03/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	2025 On 02-November-23			Bond Future	172.6203	172.6787	172.6203	172.6787	5,513
03/10/2023	2025 On 01-February-24			Bond Future	174.6929	174.7527	174.6929	174.7527	7,190
03/10/2023	2025 On 02-May-24			Bond Future	178.6864	178.7475	178.6864	178.7475	0
03/10/2023	2025 On 01-August-24			Bond Future	180.9212	180.9829	180.9212	180.9829	0
03/10/2023	2025 On 07-November-24			Bond Future	185.2495	185.3120	185.2495	185.3120	0
03/10/2023	2029 On 02-November-23			Bond Future	124.9140	124.8478	124.9140	124.8478	1,782
03/10/2023	2029 On 01-February-24			Bond Future	127.7111	127.6434	127.7111	127.6434	2,612
03/10/2023	2029 On 02-May-24			Bond Future	129.2647	129.1954	129.2647	129.1954	0
03/10/2023	2029 On 01-August-24			Bond Future	132.2112	132.1400	132.2112	132.1400	0
03/10/2023	2029 On 07-November-24			Bond Future	133.9734	133.8996	133.9734	133.8996	0
03/10/2023	2030 On 02-November-23			Bond Future	11.0435	10.9123	88.6714	89.2034	73,264

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	800
03/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	6214.7700	5682.7200	6.2148	5.6827	0
03/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0900	0.4900	0.0001	0.0005	500
03/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4818.9500	4287.2900	4.8190	4.2873	0
03/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	1.1500	4.3400	0.0012	0.0043	800
03/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	4046.3300	3517.4600	4.0463	3.5175	0
03/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	44.2800	93.6500	0.0443	0.0937	500
03/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2734.1600	2251.4700	2.7342	2.2515	0
03/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	189.4800	319.9800	0.1895	0.3200	500
03/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1920.8800	1519.3200	1.9209	1.5193	0
03/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	412.8000	620.7700	0.4128	0.6208	0
03/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1403.0800	1078.9900	1.4031	1.0790	0
03/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	428.2800	640.5900	0.4283	0.6406	0
03/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1377.6200	1057.8700	1.3776	1.0579	0
03/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	443.9900	660.6400	0.4440	0.6606	0
03/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	1352.4100	1037.0000	1.3524	1.0370	0
03/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1060.1200	1396.0200	1.0601	1.3960	500
03/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	752.0200	555.8600	0.7520	0.5559	0
03/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	1930.4500	2354.0200	1.9305	2.3540	0
03/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	387.5400	279.0500	0.3875	0.2791	500
03/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2376.0400	2827.1500	2.3760	2.8272	0
03/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	282.7700	201.8200	0.2828	0.2018	800
03/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	4831.8900	5347.9100	4.8319	5.3479	0
03/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	53.1900	37.1500	0.0532	0.0372	500
03/10/2023	2030 On 01-February-24			Bond Future	11.1520	11.0134	86.6293	87.1732	21,030
03/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	212.9900	275.7800	0.2130	0.2758	400
03/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6684.2500	6203.1500	6.6843	6.2032	0
03/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	337.4300	429.3900	0.3374	0.4294	500
03/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5452.1800	5000.2500	5.4522	5.0003	0
03/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	356.8000	453.0400	0.3568	0.4530	1,360
03/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	5303.7300	4856.0800	5.3037	4.8561	0
03/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	393.3400	497.4800	0.3933	0.4975	500
03/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	5047.5000	4607.7500	5.0475	4.6078	0
03/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	433.0400	545.5300	0.4330	0.5455	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4795.6000	4364.2000	4.7956	4.3642	0
03/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	489.3400	613.3100	0.4893	0.6133	200
03/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4478.6900	4058.7700	4.4787	4.0588	0
03/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	681.0300	839.5900	0.6810	0.8396	500
03/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3725.2700	3339.9400	3.7253	3.3399	0
03/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1522.1100	1791.6300	1.5221	1.7916	0
03/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	2118.8600	1844.4900	2.1189	1.8445	700
03/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2154.9700	2481.4700	2.1550	2.4815	0
03/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1540.0100	1322.6200	1.5400	1.3226	1,360
03/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2245.8900	2579.3500	2.2459	2.5794	0
03/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1476.1200	1265.6900	1.4761	1.2657	0
03/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2268.9900	2604.1700	2.2690	2.6042	0
03/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1460.5800	1251.8700	1.4606	1.2519	0
03/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2292.0200	2628.9200	2.2920	2.6289	0
03/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1444.9800	1237.9900	1.4450	1.2380	0
03/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3251.0100	3646.9600	3.2510	3.6470	0
03/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	952.2800	804.3400	0.9523	0.8043	200
03/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3527.9400	3937.1700	3.5279	3.9372	0
03/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	852.3400	717.6800	0.8523	0.7177	500
03/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3556.0900	3966.5900	3.5561	3.9666	0
03/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	842.9200	709.5300	0.8429	0.7095	500
03/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4251.2400	4689.6700	4.2512	4.6897	0
03/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	642.6900	537.2300	0.6427	0.5372	400
03/10/2023	2030 On 02-May-24			Bond Future	11.2633	11.1169	88.5894	89.1456	0
03/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	451.8000	547.3400	0.4518	0.5473	1,000
03/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6791.6800	6331.0100	6.7917	6.3310	0
03/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	530.6800	639.5900	0.5307	0.6396	0
03/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	6253.4400	5806.1400	6.2534	5.8061	0
03/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	536.3800	646.2300	0.5364	0.6462	0
03/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	6218.1800	5771.8200	6.2182	5.7718	0
03/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	541.9500	652.7400	0.5420	0.6527	0
03/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	6182.8100	5737.3900	6.1828	5.7374	0
03/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	762.6100	907.9000	0.7626	0.9079	1,000
03/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	5065.1100	4654.1900	5.0651	4.6542	0

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03/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1256.5600	1463.3800	1.2566	1.4634	500
03/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3733.5400	3384.1500	3.7335	3.3842	0
03/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1540.6300	1776.7600	1.5406	1.7768	1,080
03/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	3238.1700	2918.0900	3.2382	2.9181	0
03/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2056.2400	2336.9400	2.0562	2.3369	500
03/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2600.5200	2325.0100	2.6005	2.3250	0
03/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	3906.9100	4294.4800	3.9069	4.2945	0
03/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1393.6500	1225.0100	1.3937	1.2250	1,000
03/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5090.2800	5520.8200	5.0903	5.5208	0
03/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	991.7800	866.1100	0.9918	0.8661	1,080
03/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7330.0500	7813.0800	7.3301	7.8131	0
03/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	546.6900	473.5100	0.5467	0.4735	500
03/10/2023	2030 On 01-August-24			Bond Future	11.3886	11.2334	86.5822	87.1508	0
03/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1088.9600	1265.3400	1.0890	1.2653	0
03/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4907.4800	4515.2700	4.9075	4.5153	0
03/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1098.3300	1275.8500	1.0983	1.2759	0
03/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4878.3600	4487.2900	4.8784	4.4873	0
03/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1107.7800	1286.4300	1.1078	1.2864	0
03/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4849.3300	4459.3900	4.8493	4.4594	0
03/10/2023	2030 On 07-November-24			Bond Future	11.5436	11.3784	88.6284	89.2101	0
03/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1515.9800	1732.3700	1.5160	1.7324	0
03/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4391.4300	4026.1100	4.3914	4.0261	0
03/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1529.1800	1746.7700	1.5292	1.7468	0
03/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4368.1200	4004.0000	4.3681	4.0040	0
03/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1542.4400	1761.2500	1.5424	1.7613	0
03/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	4344.9000	3982.0000	4.3449	3.9820	0
03/10/2023	2032 On 02-November-23			Bond Future	11.9103	11.8101	81.7389	82.1952	163,968
03/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
03/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7506.6600	7050.4000	7.5067	7.0504	0
03/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0100	0.0600	0.0000	0.0001	500
03/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	6344.5100	5888.3000	6.3445	5.8883	0
03/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0200	0.0700	0.0000	0.0001	500
03/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	6294.4400	5838.2300	6.2944	5.8382	0
03/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0700	0.2900	0.0001	0.0003	500

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03/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5696.4900	5240.4500	5.6965	5.2405	0
03/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.3900	1.2900	0.0004	0.0013	10,000
03/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	5005.8800	4550.5200	5.0059	4.5505	0
03/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1.8500	5.2700	0.0019	0.0053	0
03/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	4275.0300	3822.1900	4.2750	3.8222	500
03/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	6.7400	16.1500	0.0067	0.0162	500
03/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3844.4500	3397.6000	3.8445	3.3976	0
03/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	28.4800	56.3700	0.0285	0.0564	0
03/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	3242.3100	2813.9400	3.2423	2.8139	0
03/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	31.2800	61.1500	0.0313	0.0612	0
03/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	3197.3700	2770.9800	3.1974	2.7710	0
03/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	34.3100	66.2500	0.0343	0.0663	0
03/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	3152.6900	2728.3700	3.1527	2.7284	0
03/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	48.5800	89.6100	0.0486	0.0896	0
03/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2976.4900	2561.2600	2.9765	2.5613	500
03/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	211.6200	322.6800	0.2116	0.3227	0
03/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	2102.0100	1756.8100	2.1020	1.7568	500
03/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	339.8000	488.7200	0.3398	0.4887	0
03/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1764.1600	1456.8200	1.7642	1.4568	15,500
03/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	667.0400	884.9300	0.6670	0.8849	0
03/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	1261.1900	1022.8200	1.2612	1.0228	500
03/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	948.2700	1208.4600	0.9483	1.2085	0
03/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	995.0700	799.0000	0.9951	0.7990	0
03/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2035.7900	2392.3600	2.0358	2.3924	0
03/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	469.3300	369.6400	0.4693	0.3696	500
03/10/2023	2032 On 01-February-24			Bond Future	12.0395	11.9346	83.5492	84.0156	10,230
03/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	101.0800	127.4600	0.1011	0.1275	1,200
03/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9789.6900	9349.6100	9.7897	9.3496	0
03/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	279.0300	340.3400	0.2790	0.3403	500
03/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	7051.1300	6645.9800	7.0511	6.6460	0
03/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	366.3600	442.6100	0.3664	0.4426	1,200
03/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	6306.7900	5916.5800	6.3068	5.9166	0
03/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	378.0000	456.1700	0.3780	0.4562	200
03/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	6221.2700	5832.9800	6.2213	5.8330	0

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03/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	613.2300	726.3100	0.6132	0.7263	500
03/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4968.3800	4615.0000	4.9684	4.6150	0
03/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1569.5600	1781.1600	1.5696	1.7812	0
03/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2865.8700	2611.0100	2.8659	2.6110	200
03/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1731.1800	1955.3600	1.7312	1.9554	0
03/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2666.5600	2424.2800	2.6666	2.4243	0
03/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1751.9900	1977.7400	1.7520	1.9777	0
03/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2642.4000	2401.6900	2.6424	2.4017	0
03/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1772.9400	2000.2500	1.7729	2.0003	0
03/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2618.4100	2379.2600	2.6184	2.3793	0
03/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3415.9600	3734.8600	3.4160	3.7349	0
03/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1408.8600	1261.3000	1.4089	1.2613	200
03/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	3770.5600	4103.4800	3.7706	4.1035	0
03/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1251.2500	1117.7100	1.2513	1.1177	1,200
03/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4106.1600	4451.0300	4.1062	4.4510	0
03/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	1121.1900	999.6000	1.1212	0.9996	500
03/10/2023	2032 On 02-May-24			Bond Future	12.1690	12.0592	81.2766	81.7536	0
03/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	454.1000	525.8400	0.4541	0.5258	1,000
03/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8799.2200	8393.9800	8.7992	8.3940	0
03/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	557.9700	642.6000	0.5580	0.6426	0
03/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	8023.9400	7631.5900	8.0239	7.6316	0
03/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	564.3500	649.7500	0.5644	0.6498	0
03/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7981.8000	7590.2200	7.9818	7.5902	0
03/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	570.6400	656.7900	0.5706	0.6568	0
03/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7939.6200	7548.7900	7.9396	7.5488	0
03/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	590.1700	678.6400	0.5902	0.6786	500
03/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7813.9200	7425.4100	7.8139	7.4254	0
03/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	630.7000	723.9400	0.6307	0.7239	1,550
03/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7564.9300	7181.1900	7.5649	7.1812	0
03/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	790.9000	902.1500	0.7909	0.9022	1,000
03/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6721.4900	6355.7600	6.7215	6.3558	0
03/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1001.9500	1135.1800	1.0020	1.1352	500
03/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5850.3500	5506.6000	5.8504	5.5066	0
03/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1309.2300	1470.6800	1.3092	1.4707	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
03/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4955.3700	4639.8400	4.9554	4.6398	0
03/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	4763.8000	5098.4400	4.7638	5.0984	0
03/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1682.3500	1540.0100	1.6824	1.5400	1,000
03/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5596.9300	5954.3300	5.5969	5.9543	0
03/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1376.1900	1256.6100	1.3762	1.2566	500
03/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6119.3100	6488.9900	6.1193	6.4890	0
03/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1217.6300	1110.3300	1.2176	1.1103	1,550
03/10/2023	2032 On 01-August-24			Bond Future	12.3081	12.1930	83.1099	83.5975	0
03/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1154.7700	1293.7400	1.1548	1.2937	0
03/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	6329.2400	5980.6200	6.3292	5.9806	0
03/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1165.1400	1305.0400	1.1651	1.3050	0
03/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	6293.9000	5946.2100	6.2939	5.9462	0
03/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1175.5800	1316.4100	1.1756	1.3164	0
03/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	6258.6600	5911.9000	6.2587	5.9119	0
03/10/2023	2032 On 07-November-24			Bond Future	12.4845	12.3632	80.9074	81.4063	0
03/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1522.1700	1688.4100	1.5222	1.6884	0
03/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5818.9100	5486.3300	5.8189	5.4863	0
03/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1534.2100	1701.4000	1.5342	1.7014	0
03/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5787.1600	5455.5300	5.7872	5.4555	0
03/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1546.3100	1714.4600	1.5463	1.7145	0
03/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5755.5100	5424.8400	5.7555	5.4248	0
03/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	1762.5600	1945.9800	1.7626	1.9460	1,615
03/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5318.8900	5003.4900	5.3189	5.0035	0
03/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5566.0300	5910.3500	5.5660	5.9104	0
03/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	2084.0300	1929.5300	2.0840	1.9295	1,615
03/10/2023	2033 On 02-November-23			Bond Future	116.5234	116.8889	116.5234	116.8889	2,258
03/10/2023	2033 On 01-February-24			Bond Future	119.1326	119.5063	119.1326	119.5063	5,737
03/10/2023	2033 On 02-May-24			Bond Future	120.3950	120.7771	120.3950	120.7771	0
03/10/2023	2033 On 01-August-24			Bond Future	123.1393	123.5299	123.1393	123.5299	0
03/10/2023	2033 On 07-November-24			Bond Future	124.5863	124.9852	124.5863	124.9852	0
03/10/2023	2037 On 02-November-23			Bond Future	12.8740	12.8248	74.7983	75.0427	67,657
03/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	5.3900	8.1800	0.0054	0.0082	0
03/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	7034.3300	6792.7000	7.0343	6.7927	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	5.7200	8.6600	0.0057	0.0087	0
03/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6977.8900	6736.4100	6.9779	6.7364	0
03/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	6.0700	9.1600	0.0061	0.0092	0
03/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6921.5300	6680.2000	6.9215	6.6802	0
03/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	63.2300	84.1800	0.0632	0.0842	731
03/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	4486.6800	4263.2100	4.4867	4.2632	0
03/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	457.7400	543.8200	0.4577	0.5438	731
03/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	2244.4900	2086.1500	2.2445	2.0862	0
03/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	4884.4700	5120.3500	4.8845	5.1204	0
03/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	97.5800	89.0400	0.0976	0.0890	731
03/10/2023	2037 On 01-February-24			Bond Future	13.0141	12.9628	72.1986	72.4485	82,958
03/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	703.4800	768.1000	0.7035	0.7681	2,500
03/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	5414.9500	5229.6800	5.4150	5.2297	0
03/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1004.6300	1086.9700	1.0046	1.0870	0
03/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4554.1600	4386.6100	4.5542	4.3866	0
03/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1019.9300	1103.1100	1.0199	1.1031	0
03/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4517.2600	4350.5500	4.5173	4.3506	0
03/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1035.3900	1119.3900	1.0354	1.1194	0
03/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	4480.5700	4314.6800	4.4806	4.3147	0
03/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2265.4100	2400.1900	2.2654	2.4002	0
03/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2676.0600	2560.9500	2.6761	2.5610	2,500
03/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5316.8500	5515.3200	5.3169	5.5153	0
03/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	1057.8600	1006.4400	1.0579	1.0064	2,500
03/10/2023	2037 On 02-May-24			Bond Future	13.1550	13.1017	73.8322	74.0877	0
03/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	507.2100	547.8300	0.5072	0.5478	0
03/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9501.3000	9286.4200	9.5013	9.2864	0
03/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	513.8200	554.8500	0.5138	0.5549	0
03/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	9451.1600	9236.6900	9.4512	9.2367	0
03/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	520.6200	562.0800	0.5206	0.5621	0
03/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	9401.2600	9187.2200	9.4013	9.1872	0
03/10/2023	2037 On 01-August-24			Bond Future	13.3075	13.2519	71.2415	71.5027	0
03/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1405.3500	1483.5000	1.4054	1.4835	0
03/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7463.3400	7280.3000	7.4633	7.2803	0
03/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1417.6000	1496.2500	1.4176	1.4963	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	7422.8200	7240.2800	7.4228	7.2403	0
03/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1429.9300	1509.0700	1.4299	1.5091	0
03/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	7382.4300	7200.3800	7.3824	7.2004	0
03/10/2023	2037 On 07-November-24			Bond Future	13.4814	13.4233	72.9236	73.1906	0
03/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2170.5600	2271.3700	2.1706	2.2714	0
03/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6540.3000	6374.0200	6.5403	6.3740	0
03/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2187.6800	2289.0100	2.1877	2.2890	0
03/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6507.3700	6341.6100	6.5074	6.3416	0
03/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2204.8800	2306.7300	2.2049	2.3067	0
03/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6474.5600	6309.3200	6.4746	6.3093	0
03/10/2023	2038 On 02-November-23			Bond Future	125.9419	126.2069	125.9419	126.2069	3,444
03/10/2023	2038 On 01-February-24			Bond Future	126.7452	127.0161	126.7452	127.0161	0
03/10/2023	2038 On 02-May-24			Bond Future	129.6426	129.9196	129.6426	129.9196	0
03/10/2023	2038 On 01-August-24			Bond Future	130.5296	130.8121	130.5296	130.8121	0
03/10/2023	2038 On 07-November-24			Bond Future	133.6511	133.9399	133.6511	133.9399	0
03/10/2023	2040 On 02-November-23			Bond Future	13.0692	13.0200	75.2389	75.4955	36,459
03/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1.0900	1.8000	0.0011	0.0018	875
03/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8953.4100	8697.4900	8.9534	8.6975	0
03/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	1.8900	3.0300	0.0019	0.0030	0
03/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8457.1200	8201.6300	8.4571	8.2016	0
03/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	2.0200	3.2300	0.0020	0.0032	0
03/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	8395.4400	8140.0200	8.3954	8.1400	0
03/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	2.1600	3.4400	0.0022	0.0034	0
03/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	8333.8500	8078.5000	8.3339	8.0785	0
03/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	7.5200	11.2500	0.0075	0.0113	128
03/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	7119.6200	6866.7200	7.1196	6.8667	0
03/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	37.8100	51.9100	0.0378	0.0519	875
03/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	5373.2700	5130.7400	5.3733	5.1307	0
03/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	324.8500	394.9300	0.3249	0.3949	128
03/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2833.5300	2646.9800	2.8335	2.6470	0
03/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	969.4400	1106.6500	0.9694	1.1067	0
03/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1488.7100	1369.2900	1.4887	1.3693	875
03/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3207.1500	3433.3800	3.2072	3.4334	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	330.5900	300.1900	0.3306	0.3002	128
03/10/2023	2040 On 01-February-24			Bond Future	13.2101	13.1589	72.3986	72.6610	97,465
03/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	786.2300	857.3100	0.7862	0.8573	0
03/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5514.0800	5322.7800	5.5141	5.3228	0
03/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	799.6800	871.5900	0.7997	0.8716	0
03/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5471.1000	5280.6300	5.4711	5.2806	0
03/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	813.2800	886.0300	0.8133	0.8860	0
03/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	5428.3300	5238.7000	5.4283	5.2387	0
03/10/2023	2040 On 02-May-24			Bond Future	13.3513	13.2980	74.0367	74.3050	0
03/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	506.1600	547.2000	0.5062	0.5472	0
03/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	10224.5400	9997.2800	10.2245	9.9973	0
03/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	513.0600	554.5400	0.5131	0.5545	0
03/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	10170.2500	9943.4300	10.1703	9.9434	0
03/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	519.9100	561.8300	0.5199	0.5618	0
03/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	10115.9900	9889.6100	10.1160	9.8896	0
03/10/2023	2040 On 01-August-24			Bond Future	13.5037	13.4482	71.2002	71.4744	0
03/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1531.4100	1615.5600	1.5314	1.6156	0
03/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7758.1300	7568.0800	7.7581	7.5681	0
03/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1544.7100	1629.4000	1.5447	1.6294	0
03/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7715.3000	7525.7900	7.7153	7.5258	0
03/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1558.0900	1643.3100	1.5581	1.6433	0
03/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7672.6200	7483.6400	7.6726	7.4836	0
03/10/2023	2040 On 07-November-24			Bond Future	13.6764	13.6184	72.8808	73.1613	0
03/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2467.9000	2578.7700	2.4679	2.5788	0
03/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6690.6600	6521.1100	6.6907	6.5211	0
03/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2486.8800	2598.3000	2.4869	2.5983	0
03/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6656.8300	6487.8300	6.6568	6.4878	0
03/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2505.6500	2617.6100	2.5057	2.6176	0
03/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6622.8500	6454.3900	6.6229	6.4544	0
03/10/2023	2044 On 02-November-23			Bond Future	13.1480	13.1089	71.4138	71.6159	51,717
03/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.8200	1.2900	0.0008	0.0013	0
03/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	9168.3100	8966.6500	9.1683	8.9667	0
03/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.8800	1.3800	0.0009	0.0014	0
03/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	9104.7800	8903.1500	9.1048	8.9032	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.9500	1.4800	0.0010	0.0015	0
03/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	9041.3500	8839.7500	9.0414	8.8398	0
03/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	14.5000	19.8900	0.0145	0.0199	5,860
03/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6402.8100	6206.0700	6.4028	6.2061	0
03/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	417.5400	485.3900	0.4175	0.4854	0
03/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	2525.3000	2391.0200	2.5253	2.3910	5,860
03/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	863.7200	968.4900	0.8637	0.9685	0
03/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1634.8900	1537.5300	1.6349	1.5375	6,375
03/10/2023	2044 On 01-February-24			Bond Future	13.2853	13.2446	68.6140	68.8206	51,068
03/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	618.5000	667.1100	0.6185	0.6671	0
03/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	6112.6400	5954.6100	6.1126	5.9546	0
03/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	628.5900	677.7800	0.6286	0.6778	0
03/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	6065.0200	5907.5700	6.0650	5.9076	0
03/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	638.9100	688.6900	0.6389	0.6887	0
03/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	6017.7100	5860.8500	6.0177	5.8609	0
03/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2432.4200	2548.9500	2.4324	2.5490	0
03/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2611.4600	2521.3500	2.6115	2.5214	5,000
03/10/2023	2044 On 02-May-24			Bond Future	13.4226	13.3802	70.1664	70.3778	0
03/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	482.0200	513.9700	0.4820	0.5140	0
03/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10388.4600	10209.0600	10.3885	10.2091	0
03/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	488.7700	521.0600	0.4888	0.5211	0
03/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	10332.6900	10153.6300	10.3327	10.1536	0
03/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	495.5900	528.2300	0.4956	0.5282	0
03/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	10277.0700	10098.3600	10.2771	10.0984	0
03/10/2023	2044 On 01-August-24			Bond Future	13.5704	13.5263	67.3677	67.5837	0
03/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1389.9300	1452.8100	1.3899	1.4528	0
03/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	8234.1200	8081.0000	8.2341	8.0810	0
03/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1402.4600	1465.7500	1.4025	1.4658	0
03/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	8189.1800	8036.4700	8.1892	8.0365	0
03/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1415.0600	1478.7700	1.4151	1.4788	0
03/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	8144.3700	7992.0800	8.1444	7.9921	0
03/10/2023	2044 On 07-November-24			Bond Future	13.7373	13.6913	68.9578	69.1786	0
03/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2474.6600	2563.1800	2.4747	2.5632	0
03/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6697.0700	6564.7500	6.6971	6.5648	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2493.5600	2582.5100	2.4936	2.5825	0
03/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6662.9000	6531.0100	6.6629	6.5310	0
03/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2512.5300	2601.9200	2.5125	2.6019	0
03/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6628.8700	6497.4200	6.6289	6.4974	0
03/10/2023	2046 On 02-November-23			Bond Future	108.0874	108.6505	108.0874	108.6505	15,758
03/10/2023	2046 On 01-February-24			Bond Future	110.5076	111.0835	110.5076	111.0835	381
03/10/2023	2046 On 02-May-24			Bond Future	110.8877	111.4765	110.8877	111.4765	0
03/10/2023	2046 On 01-August-24			Bond Future	113.4149	114.0169	113.4149	114.0169	0
03/10/2023	2046 On 07-November-24			Bond Future	113.9255	114.5408	113.9255	114.5408	0
03/10/2023	2050 On 02-November-23			Bond Future	109.4160	110.0430	109.4160	110.0430	12,916
03/10/2023	2050 On 01-February-24			Bond Future	109.6186	110.2595	109.6186	110.2595	1,163
03/10/2023	2050 On 02-May-24			Bond Future	112.1245	112.7801	112.1245	112.7801	0
03/10/2023	2050 On 01-August-24			Bond Future	112.3754	113.0453	112.3754	113.0453	0
03/10/2023	2050 On 07-November-24			Bond Future	115.0623	115.7479	115.0623	115.7479	0
03/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	AL37 On 02-November-23			Index Future	888.4740	892.7730	888.4740	892.7730	0
03/10/2023	AL37 On 01-February-24			Index Future	908.1500	912.5450	908.1500	912.5450	0
03/10/2023	AL37 On 02-May-24			Index Future	928.6970	933.1920	928.6970	933.1920	0
03/10/2023	AL37 On 01-August-24			Index Future	949.6640	954.2580	949.6640	954.2580	0
03/10/2023	AL37 On 07-November-24			Index Future	972.1880	976.8880	972.1880	976.8880	0
03/10/2023	AL7T On 02-November-23			Index Future	993.0040	997.9700	993.0040	997.9700	0
03/10/2023	AL7T On 01-February-24			Index Future	1014.9940	1020.0710	1014.9940	1,020.0710	0
03/10/2023	AL7T On 02-May-24			Index Future	1037.9590	1043.1510	1037.9590	1,043.1510	0
03/10/2023	AL7T On 01-August-24			Index Future	1061.3930	1066.7000	1061.3930	1,066.7000	0
03/10/2023	AL7T On 07-November-24			Index Future	1086.5660	1091.9960	1086.5660	1,091.9960	0
03/10/2023	ALBI On 02-November-23			Index Future	870.4050	874.1870	870.4050	874.1870	107
03/10/2023	ALBI On 01-February-24			Index Future	889.6810	893.5460	889.6810	893.5460	0
03/10/2023	ALBI On 02-May-24			Index Future	909.8110	913.7630	909.8110	913.7630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	ALBI On 01-August-24			Index Future	930.3510	934.3920	930.3510	934.3920	0
03/10/2023	ALBI On 07-November-24			Index Future	952.4170	956.5500	952.4170	956.5500	0
03/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/10/2023	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
03/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	ES33 On 02-November-23			Bond Future	13.3663	13.3073	69.4419	69.6879	0
03/10/2023	ES33 On 01-February-24			Bond Future	13.5440	13.4823	70.9968	71.2484	0
03/10/2023	ES33 On 02-May-24			Bond Future	13.7197	13.6553	68.8199	69.0772	0
03/10/2023	ES33 On 01-August-24			Bond Future	13.9054	13.8380	70.3876	70.6507	0
03/10/2023	ES33 On 07-November-24			Bond Future	14.1361	14.0654	68.2643	68.5334	0
03/10/2023	ES42 On 02-November-23			Bond Future	13.8231	13.7742	65.0476	65.2749	0
03/10/2023	ES42 On 01-February-24			Bond Future	13.9846	13.9336	66.5042	66.7367	0
03/10/2023	ES42 On 02-May-24			Bond Future	14.1505	14.0973	63.7617	63.9994	0
03/10/2023	ES42 On 01-August-24			Bond Future	14.3212	14.2657	65.2135	65.4565	0
03/10/2023	ES42 On 07-November-24			Bond Future	14.5289	14.4708	62.5012	62.7498	0
03/10/2023	GOVI On 02-November-23			GOVI	857.7670	861.5440	857.7670	861.5440	817
03/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	280330.0000	242560.0000	28.0330	24.2560	0
03/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	280430.0000	242660.0000	28.0430	24.2660	0
03/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	280530.0000	242760.0000	28.0530	24.2760	0
03/10/2023	GOVI On 01-February-24			GOVI	876.7630	880.6240	876.7630	880.6240	0
03/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	0.0000	6440.0000	0.0000	0.6440	0
03/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	32170.0000	0.0000	3.2170	0.0000	0
03/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	0.0000	6340.0000	0.0000	0.6340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	32270.0000	0.0000	3.2270	0.0000	0
03/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	0.0000	6240.0000	0.0000	0.6240	0
03/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	32370.0000	0.0000	3.2370	0.0000	0
03/10/2023	GOVI On 02-May-24			GOVI	896.6000	900.5490	896.6000	900.5490	0
03/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	543700.0000	504210.0000	54.3700	50.4210	0
03/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	543800.0000	504310.0000	54.3800	50.4310	0
03/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	543900.0000	504410.0000	54.3900	50.4410	0
03/10/2023	GOVI On 01-August-24			GOVI	916.8420	920.8790	916.8420	920.8790	0
03/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	265280.0000	224910.0000	26.5280	22.4910	0
03/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	265380.0000	225010.0000	26.5380	22.5010	0
03/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	265480.0000	225110.0000	26.5480	22.5110	0
03/10/2023	GOVI On 07-November-24			GOVI	938.5880	942.7160	938.5880	942.7160	0
03/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	101920.0000	60640.0000	10.1920	6.0640	0
03/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	102020.0000	60740.0000	10.2020	6.0740	0
03/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	102120.0000	60840.0000	10.2120	6.0840	0
03/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/10/2023	IGOV On 02-November-23			Index Future	327.8920	328.6740	327.8920	328.6740	475
03/10/2023	IGOV On 01-February-24			Index Future	335.2340	336.0340	335.2340	336.0340	0
03/10/2023	IGOV On 02-May-24			Index Future	342.8980	343.7160	342.8980	343.7160	0
03/10/2023	IGOV On 01-August-24			Index Future	350.7160	351.5520	350.7160	351.5520	0
03/10/2023	IGOV On 07-November-24			Index Future	359.1150	359.9700	359.1150	359.9700	0
03/10/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
03/10/2023	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
03/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/10/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3330	8.3330	91.6670	8.3330	0
03/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3550	8.3600	91.6450	91.6400	0
03/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3950	8.4000	91.6050	91.6000	0
03/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5820	8.6100	91.4180	91.3900	0
03/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.6350	8.6400	91.3650	91.3600	0
03/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.6850	8.6900	91.3150	91.3100	0
03/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.6960	8.7000	91.3040	91.3000	0
03/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.6370	8.6400	91.3630	91.3600	0
03/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.5450	8.5500	91.4550	91.4500	0
03/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.4750	8.4800	91.5250	91.5200	0
03/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.4150	8.4200	91.5850	91.5800	0
03/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.3750	8.3800	91.6250	91.6200	0
03/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.4250	8.4300	91.5750	91.5700	0
03/10/2023	R035 On 02-November-23			Bond Future	12.5503	12.4859	79.7409	80.0639	172,573
03/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0700	0.1500	0.0001	0.0002	400
03/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10565.1500	10242.1700	10.5652	10.2422	0
03/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	2.6500	4.5700	0.0027	0.0046	400
03/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7647.4100	7326.2700	7.6474	7.3263	0
03/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	14.6100	22.7700	0.0146	0.0228	0
03/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	6026.7900	5711.8900	6.0268	5.7119	0
03/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	15.4200	23.9600	0.0154	0.0240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5972.0900	5657.5700	5.9721	5.6576	0
03/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	16.2700	25.2000	0.0163	0.0252	0
03/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5917.4700	5603.3400	5.9175	5.6033	0
03/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	61.5000	87.6400	0.0615	0.0876	6,500
03/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	4484.3600	4187.4400	4.4844	4.1874	0
03/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	73.4500	103.4900	0.0735	0.1035	731
03/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	4280.4100	3987.3900	4.2804	3.9874	0
03/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	508.9500	627.5400	0.5090	0.6275	731
03/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	2083.1800	1878.7100	2.0832	1.8787	0
03/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2072.7400	2320.1900	2.0727	2.3202	0
03/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	594.0000	518.3900	0.5940	0.5184	400
03/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5045.2900	5356.9500	5.0453	5.3570	0
03/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	82.8100	71.4100	0.0828	0.0714	731
03/10/2023	R035 On 01-February-24			Bond Future	12.6946	12.6274	81.5069	81.8372	10,750
03/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	72.4700	86.2600	0.0725	0.0863	400
03/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	11251.4100	10934.9100	11.2514	10.9349	0
03/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	214.1400	247.8300	0.2141	0.2478	400
03/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8502.7800	8206.1800	8.5028	8.2062	0
03/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1292.1200	1418.4600	1.2921	1.4185	0
03/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3872.4100	3668.4600	3.8724	3.6685	0
03/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1310.2700	1437.7400	1.3103	1.4377	0
03/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3839.2700	3636.4500	3.8393	3.6365	0
03/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1328.5700	1457.1700	1.3286	1.4572	0
03/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3806.3400	3604.6500	3.8063	3.6047	0
03/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	4810.9900	5061.8500	4.8110	5.0619	0
03/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	1186.8400	1107.4100	1.1868	1.1074	400
03/10/2023	R035 On 02-May-24			Bond Future	12.8286	12.7585	78.8374	79.1752	0
03/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	557.6100	614.6000	0.5576	0.6146	0
03/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	9032.5700	8751.8300	9.0326	8.7518	0
03/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	564.8600	622.4200	0.5649	0.6224	0
03/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8984.2500	8704.0800	8.9843	8.7041	0
03/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	572.1700	630.3100	0.5722	0.6303	0
03/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8936.0500	8656.4600	8.9361	8.6565	0
03/10/2023	R035 On 01-August-24			Bond Future	12.9699	12.8969	80.6159	80.9611	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1361.4500	1462.7100	1.3615	1.4627	0
03/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	7212.6000	6968.6700	7.2126	6.9687	0
03/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1373.6900	1475.6200	1.3737	1.4756	0
03/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	7172.6800	6929.4200	7.1727	6.9294	0
03/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1386.0100	1488.6100	1.3860	1.4886	0
03/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	7132.8800	6890.2900	7.1329	6.8903	0
03/10/2023	R035 On 07-November-24			Bond Future	13.1499	13.0733	78.0048	78.3579	0
03/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	1847.7600	1970.5500	1.8478	1.9706	0
03/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6546.4700	6316.1900	6.5465	6.3162	0
03/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	1861.6000	1985.0500	1.8616	1.9851	0
03/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6510.3500	6280.7300	6.5104	6.2807	0
03/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	1875.8000	1999.9200	1.8758	1.9999	0
03/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6474.6300	6245.6800	6.4746	6.2457	0
03/10/2023	R053 On 02-November-23			Bond Future	13.0057	12.9615	90.8221	91.1226	5,189
03/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1043.0800	1187.4300	1.0431	1.1874	0
03/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	2388.2700	2232.1000	2.3883	2.2321	0
03/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1070.5300	1217.0200	1.0705	1.2170	0
03/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	2346.0900	2192.0600	2.3461	2.1921	0
03/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1098.4100	1247.0400	1.0984	1.2470	0
03/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	2304.4300	2152.5400	2.3044	2.1525	0
03/10/2023	R053 On 01-February-24			Bond Future	13.1367	13.0906	92.8336	93.1408	0
03/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2673.1100	2826.9300	2.6731	2.8269	0
03/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	4136.3900	3982.9400	4.1364	3.9829	0
03/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2704.9300	2859.7800	2.7049	2.8598	0
03/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	4099.6900	3947.2700	4.0997	3.9473	0
03/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2736.9300	2892.8100	2.7369	2.8928	0
03/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	4063.2600	3911.8700	4.0633	3.9119	0
03/10/2023	R053 On 02-May-24			Bond Future	13.2675	13.2195	89.0680	89.3822	0
03/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3657.2800	3815.7600	3.6573	3.8158	0
03/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5300.6300	5144.9000	5.3006	5.1449	0
03/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3689.5600	3848.8300	3.6896	3.8488	0
03/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5265.3900	5110.4500	5.2654	5.1105	0
03/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3722.2300	3882.2900	3.7222	3.8823	0
03/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5230.6400	5076.4900	5.2306	5.0765	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	R053 On 01-August-24			Bond Future	13.4039	13.3539	91.0766	91.3978	0
03/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4307.6500	4469.5700	4.3077	4.4696	0
03/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	6095.1500	5935.9000	6.0952	5.9359	0
03/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4339.0900	4501.6900	4.3391	4.5017	0
03/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	6060.1300	5901.5600	6.0601	5.9016	0
03/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4370.9500	4534.2300	4.3710	4.5342	0
03/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	6025.6300	5867.7400	6.0256	5.8677	0
03/10/2023	R053 On 07-November-24			Bond Future	13.5692	13.5169	87.3559	87.6843	0
03/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3418.9200	3554.2500	3.4189	3.5543	0
03/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8565.3000	8372.1600	8.5653	8.3722	0
03/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3444.3400	3580.3100	3.4443	3.5803	0
03/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8521.0700	8328.5700	8.5211	8.3286	0
03/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3469.8600	3606.4700	3.4699	3.6065	0
03/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8477.0300	8285.1700	8.4770	8.2852	0
03/10/2023	R186 On 02-November-23			Bond Future	9.6408	9.4865	106.2339	106.6485	124,724
03/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	40.7000	99.3400	0.0407	0.0993	1,715
03/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	1366.8200	1010.8200	1.3668	1.0108	0
03/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	172.0300	315.1800	0.1720	0.3152	0
03/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	873.9600	602.4700	0.8740	0.6025	0
03/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	180.7500	327.9500	0.1808	0.3280	0
03/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	855.6500	588.2100	0.8557	0.5882	0
03/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	189.6300	340.8700	0.1896	0.3409	0
03/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	837.5100	574.1100	0.8375	0.5741	0
03/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2117.1700	2508.3700	2.1172	2.5084	0
03/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	55.0600	31.6200	0.0551	0.0316	1,715
03/10/2023	R186 On 01-February-24			Bond Future	9.7049	9.5349	103.2766	103.7006	24,990
03/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	661.6700	856.6700	0.6617	0.8567	0
03/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	1172.9500	944.0400	1.1730	0.9440	0
03/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	672.8100	869.7000	0.6728	0.8697	0
03/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	1159.0600	932.0400	1.1591	0.9320	0
03/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	684.0500	882.8400	0.6841	0.8828	0
03/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	1145.2800	920.1600	1.1453	0.9202	0
03/10/2023	R186 On 02-May-24			Bond Future	9.7597	9.5711	105.6134	106.0468	0
03/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	69.6600	102.1400	0.0697	0.1021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	4231.5900	3830.5900	4.2316	3.8306	0
03/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	70.8900	103.8600	0.0709	0.1039	0
03/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	4208.7000	3808.1900	4.2087	3.8082	0
03/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	72.1400	105.6000	0.0721	0.1056	0
03/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	4185.8300	3785.8100	4.1858	3.7858	0
03/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1112.6900	1343.3800	1.1127	1.3434	2,030
03/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	1180.6900	977.9000	1.1807	0.9779	0
03/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2126.8400	2435.0700	2.1268	2.4351	0
03/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	672.2400	546.9900	0.6722	0.5470	2,030
03/10/2023	R186 On 01-August-24			Bond Future	9.8296	9.6185	102.6857	103.1288	0
03/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	286.5800	383.3900	0.2866	0.3834	0
03/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2730.3400	2384.0700	2.7303	2.3841	0
03/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	290.3400	388.1200	0.2903	0.3881	0
03/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2712.5200	2367.2200	2.7125	2.3672	0
03/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	294.3900	393.2000	0.2944	0.3932	0
03/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2694.9900	2350.7200	2.6950	2.3507	0
03/10/2023	R186 On 07-November-24			Bond Future	9.9601	9.7189	105.1134	105.5665	0
03/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	549.2300	699.6000	0.5492	0.6996	0
03/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	2119.8400	1817.0500	2.1198	1.8171	0
03/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	556.3600	707.9100	0.5564	0.7079	0
03/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	2107.8600	1806.2500	2.1079	1.8063	0
03/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	563.1600	715.8500	0.5632	0.7159	0
03/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	2095.5600	1795.0900	2.0956	1.7951	0
03/10/2023	R197 On 02-November-23			Bond Future	341.9932	341.9510	341.9932	341.9510	0
03/10/2023	R202 On 02-November-23			Bond Future	253.0602	253.0124	253.0602	253.0124	4,618
03/10/2023	R202 On 01-February-24			Bond Future	253.7547	253.7061	253.7547	253.7061	460
03/10/2023	R202 On 02-May-24			Bond Future	259.5555	259.5058	259.5555	259.5058	0
03/10/2023	R202 On 01-August-24			Bond Future	260.3756	260.3232	260.3756	260.3232	0
03/10/2023	R202 On 07-November-24			Bond Future	266.6029	266.5483	266.6029	266.5483	0
03/10/2023	R209 On 02-November-23			Bond Future	12.6186	12.5592	61.2366	61.4962	26,237
03/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	5.2900	8.4700	0.0053	0.0085	0
03/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	6004.1500	5747.7000	6.0042	5.7477	0
03/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	5.6100	8.9500	0.0056	0.0090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5954.8000	5698.5100	5.9548	5.6985	0
03/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	5.9500	9.4700	0.0060	0.0095	0
03/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5905.5200	5649.4100	5.9055	5.6494	0
03/10/2023	R209 On 01-February-24			Bond Future	12.7426	12.6810	62.5927	62.8582	1,700
03/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	967.8700	1060.4300	0.9679	1.0604	0
03/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3723.7500	3550.9000	3.7238	3.5509	0
03/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	982.3800	1075.8400	0.9824	1.0758	0
03/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3692.6200	3520.6700	3.6926	3.5207	0
03/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	996.9000	1091.2600	0.9969	1.0913	0
03/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3661.5600	3490.5100	3.6616	3.4905	0
03/10/2023	R209 On 02-May-24			Bond Future	12.8663	12.8022	60.8552	61.1266	0
03/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	445.5400	488.6500	0.4455	0.4887	0
03/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	8246.5600	8018.2200	8.2466	8.0182	0
03/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	451.4900	495.0400	0.4515	0.4950	0
03/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	8202.5500	7974.6500	8.2026	7.9747	0
03/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	457.3900	501.3900	0.4574	0.5014	0
03/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	8158.5500	7931.1000	8.1586	7.9311	0
03/10/2023	R209 On 01-August-24			Bond Future	12.9962	12.9297	62.2279	62.5053	0
03/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1185.7600	1266.6200	1.1858	1.2666	0
03/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6553.0300	6356.4000	6.5530	6.3564	0
03/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1196.6100	1278.0000	1.1966	1.2780	0
03/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6517.1100	6321.0100	6.5171	6.3210	0
03/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1207.3300	1289.2500	1.2073	1.2893	0
03/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6481.1000	6285.5300	6.4811	6.2855	0
03/10/2023	R209 On 07-November-24			Bond Future	13.1551	13.0857	60.5419	60.8257	0
03/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1764.4400	1867.5200	1.7644	1.8675	0
03/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5799.1500	5618.4400	5.7992	5.6184	0
03/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1777.3900	1881.0000	1.7774	1.8810	0
03/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5767.4700	5587.2900	5.7675	5.5873	0
03/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1790.4000	1894.5500	1.7904	1.8946	0
03/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5735.9000	5556.2600	5.7359	5.5563	0
03/10/2023	R210 On 02-November-23			Bond Future	226.1817	226.6134	226.1817	226.6134	206
03/10/2023	R210 On 01-February-24			Bond Future	231.2464	231.6879	231.2464	231.6879	300
03/10/2023	R210 On 02-May-24			Bond Future	233.2792	233.7305	233.2792	233.7305	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	R210 On 01-August-24			Bond Future	238.5963	239.0574	238.5963	239.0574	0
03/10/2023	R210 On 07-November-24			Bond Future	240.9666	241.4367	240.9666	241.4367	0
03/10/2023	R213 On 02-November-23			Bond Future	11.5800	11.4696	79.1056	79.5636	27,837
03/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	61.3300	111.0200	0.0613	0.1110	731
03/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2762.7200	2354.4200	2.7627	2.3544	0
03/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	172.1200	272.1400	0.1721	0.2721	0
03/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	2144.6000	1786.6300	2.1446	1.7866	0
03/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	181.1100	284.4800	0.1811	0.2845	0
03/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	2110.9700	1756.3500	2.1110	1.7564	0
03/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	190.4600	297.2300	0.1905	0.2972	0
03/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	2077.7300	1726.5100	2.0777	1.7265	0
03/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	636.1800	854.1600	0.6362	0.8542	731
03/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	1217.3400	977.3300	1.2173	0.9773	0
03/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4539.8100	4978.0900	4.5398	4.9781	0
03/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	83.2400	63.5300	0.0832	0.0635	731
03/10/2023	R213 On 01-February-24			Bond Future	11.7085	11.5925	80.8576	81.3257	0
03/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	1925.8800	2181.2000	1.9259	2.1812	0
03/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1959.8800	1747.0700	1.9599	1.7471	0
03/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	1946.9500	2203.8100	1.9470	2.2038	0
03/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1940.7200	1729.4500	1.9407	1.7295	0
03/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	1968.1400	2226.5200	1.9681	2.2265	0
03/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1921.7100	1711.9600	1.9217	1.7120	0
03/10/2023	R213 On 02-May-24			Bond Future	11.8261	11.7044	79.1270	79.6057	0
03/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	529.4900	618.7000	0.5295	0.6187	0
03/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6896.5100	6506.9500	6.8965	6.5070	0
03/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	535.2200	625.2100	0.5352	0.6252	0
03/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6859.0100	6470.2300	6.8590	6.4702	0
03/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	541.1600	631.9400	0.5412	0.6319	0
03/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6821.7400	6433.7500	6.8217	6.4338	0
03/10/2023	R213 On 01-August-24			Bond Future	11.9522	11.8243	80.9122	81.4016	0
03/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1126.6200	1274.0800	1.1266	1.2741	0
03/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5434.1000	5092.1200	5.4341	5.0921	0
03/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1136.2400	1284.6500	1.1362	1.2847	0
03/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5402.9500	5061.9200	5.4030	5.0619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1146.1800	1295.5400	1.1462	1.2955	0
03/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5372.1500	5032.0700	5.3722	5.0321	0
03/10/2023	R213 On 07-November-24			Bond Future	12.1232	11.9881	79.2636	79.7643	0
03/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1514.6600	1692.0700	1.5147	1.6921	0
03/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4978.2800	4654.9800	4.9783	4.6550	0
03/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1526.1800	1704.5400	1.5262	1.7045	0
03/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4950.8400	4628.4900	4.9508	4.6285	0
03/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1537.7600	1717.0800	1.5378	1.7171	0
03/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4923.4900	4602.1000	4.9235	4.6021	0
03/10/2023	R214 On 02-November-23			Bond Future	12.9608	12.9116	57.0167	57.2316	21,044
03/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1.2100	1.9800	0.0012	0.0020	0
03/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	7243.1200	7028.9400	7.2431	7.0289	0
03/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1.3000	2.1100	0.0013	0.0021	0
03/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	7190.5600	6976.4200	7.1906	6.9764	0
03/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	1.3900	2.2500	0.0014	0.0023	0
03/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	7138.0600	6923.9700	7.1381	6.9240	0
03/10/2023	R214 On 01-February-24			Bond Future	13.0919	13.0407	58.2794	58.4991	0
03/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	564.2500	618.0200	0.5643	0.6180	0
03/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4891.7200	4725.7700	4.8917	4.7258	0
03/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	573.3100	627.7200	0.5733	0.6277	0
03/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4852.6000	4687.2900	4.8526	4.6873	0
03/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	582.5800	637.6300	0.5826	0.6376	0
03/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4813.7400	4649.0700	4.8137	4.6491	0
03/10/2023	R214 On 02-May-24			Bond Future	13.2131	13.1600	56.2923	56.5170	0
03/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	409.7900	443.5200	0.4098	0.4435	0
03/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8673.9300	8482.9500	8.6739	8.4830	0
03/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	415.4900	449.5900	0.4155	0.4496	0
03/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8627.1900	8436.5800	8.6272	8.4366	0
03/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	421.1600	455.6300	0.4212	0.4556	0
03/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8580.4800	8390.2400	8.5805	8.3902	0
03/10/2023	R214 On 01-August-24			Bond Future	13.3394	13.2844	57.5621	57.7917	0
03/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1266.1000	1336.1500	1.2661	1.3362	0
03/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6541.8500	6382.2300	6.5419	6.3822	0
03/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1277.3400	1347.8400	1.2773	1.3478	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6505.0900	6345.9200	6.5051	6.3459	0
03/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1288.8300	1359.7900	1.2888	1.3598	0
03/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6468.6400	6309.9300	6.4686	6.3099	0
03/10/2023	R214 On 07-November-24			Bond Future	13.4965	13.4392	55.6147	55.8495	0
03/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	1972.0200	2062.3800	1.9720	2.0624	0
03/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5839.4900	5694.9600	5.8395	5.6950	0
03/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	1987.4800	2078.3100	1.9875	2.0783	0
03/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5809.4800	5665.4200	5.8095	5.6654	0
03/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2003.0100	2094.3000	2.0030	2.0943	0
03/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5779.5800	5635.9800	5.7796	5.6360	0
03/10/2023	R248 On 02-November-23			Bond Future	13.0578	13.0035	70.1443	70.4301	73,146
03/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.8800	1.5200	0.0009	0.0015	0
03/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	9333.0400	9047.8700	9.3330	9.0479	0
03/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.9500	1.6300	0.0010	0.0016	0
03/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	9267.4200	8982.2900	9.2674	8.9823	0
03/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1.0200	1.7500	0.0010	0.0018	0
03/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	9201.8900	8916.8100	9.2019	8.9168	0
03/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	7.8500	12.0300	0.0079	0.0120	207
03/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	7222.1400	6940.5100	7.2221	6.9405	0
03/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	238.2500	299.9900	0.2383	0.3000	207
03/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	3280.1900	3056.1200	3.2802	3.0561	0
03/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3104.4300	3352.3300	3.1044	3.3523	0
03/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	363.6400	325.7300	0.3636	0.3257	207
03/10/2023	R248 On 01-February-24			Bond Future	13.1950	13.1385	71.6978	71.9900	167,550
03/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	172.8000	197.0000	0.1728	0.1970	1,000
03/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	10014.7100	9746.7400	10.0147	9.7467	0
03/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	588.9900	652.2400	0.5890	0.6522	0
03/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6434.7800	6205.8600	6.4348	6.2059	0
03/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	598.8500	662.8900	0.5989	0.6629	0
03/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	6385.0700	6156.9400	6.3851	6.1569	0
03/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	608.8400	673.6700	0.6088	0.6737	0
03/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	6335.5700	6108.2300	6.3356	6.1082	0
03/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	770.1000	846.9400	0.7701	0.8469	1,000
03/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5672.8200	5457.4900	5.6728	5.4575	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3127.0600	3307.3300	3.1271	3.3073	0
03/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	2237.3900	2125.4900	2.2374	2.1255	1,000
03/10/2023	R248 On 02-May-24			Bond Future	13.3222	13.2634	68.8699	69.1687	0
03/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	431.5000	471.1900	0.4315	0.4712	0
03/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	11181.9600	10922.8800	11.1820	10.9229	0
03/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	437.7900	477.9300	0.4378	0.4779	0
03/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	11122.5900	10863.9600	11.1226	10.8640	0
03/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	444.1400	484.7500	0.4441	0.4848	0
03/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	11063.3800	10805.2200	11.0634	10.8052	0
03/10/2023	R248 On 01-August-24			Bond Future	13.4551	13.3938	70.4234	70.7288	13,000
03/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1586.6100	1681.4200	1.5866	1.6814	0
03/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7802.0200	7591.3900	7.8020	7.5914	0
03/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1600.5800	1696.0100	1.6006	1.6960	0
03/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7757.8100	7547.8000	7.7578	7.5478	0
03/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1614.6400	1710.6700	1.6146	1.7107	0
03/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7713.7700	7504.3600	7.7138	7.5044	0
03/10/2023	R248 On 07-November-24			Bond Future	13.6199	13.5559	67.6343	67.9467	0
03/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2495.4000	2618.9900	2.4954	2.6190	0
03/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6818.4700	6629.6800	6.8185	6.6297	0
03/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2514.8400	2639.0500	2.5148	2.6391	0
03/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6783.4800	6595.3100	6.7835	6.5953	0
03/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2534.0900	2658.9100	2.5341	2.6589	0
03/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6748.3800	6560.8200	6.7484	6.5608	0
03/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0