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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
04/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	2025 On 02-November-23			Bond Future	172.6220	172.6203	172.6220	172.6203	4,757
04/10/2023	2025 On 01-February-24			Bond Future	174.6945	174.6929	174.6945	174.6929	7,854
04/10/2023	2025 On 02-May-24			Bond Future	178.6881	178.6864	178.6881	178.6864	0
04/10/2023	2025 On 01-August-24			Bond Future	180.9244	180.9212	180.9244	180.9212	0
04/10/2023	2025 On 07-November-24			Bond Future	185.2549	185.2495	185.2549	185.2495	0
04/10/2023	2029 On 02-November-23			Bond Future	124.2677	124.9140	124.2677	124.9140	1,782
04/10/2023	2029 On 01-February-24			Bond Future	127.0500	127.7111	127.0500	127.7111	2,664
04/10/2023	2029 On 02-May-24			Bond Future	128.5888	129.2647	128.5888	129.2647	0
04/10/2023	2029 On 01-August-24			Bond Future	131.5206	132.2112	131.5206	132.2112	0
04/10/2023	2029 On 07-November-24			Bond Future	133.2682	133.9734	133.2682	133.9734	0
04/10/2023	2030 On 02-November-23			Bond Future	11.1365	11.0435	88.2971	88.6714	74,454

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
04/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	6589.0000	6214.7700	6.5890	6.2148	0
04/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0200	0.0900	0.0000	0.0001	500
04/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	5193.1100	4818.9500	5.1931	4.8190	0
04/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.3700	1.1500	0.0004	0.0012	800
04/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	4419.7800	4046.3300	4.4198	4.0463	0
04/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	23.6500	44.2800	0.0237	0.0443	500
04/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	3087.7600	2734.1600	3.0878	2.7342	0
04/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	122.6300	189.4800	0.1226	0.1895	500
04/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	2228.2600	1920.8800	2.2283	1.9209	0
04/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	294.9600	412.8000	0.2950	0.4128	0
04/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1659.4700	1403.0800	1.6595	1.4031	0
04/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	307.4200	428.2800	0.3074	0.4283	0
04/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1630.9900	1377.6200	1.6310	1.3776	0
04/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	320.1200	443.9900	0.3201	0.4440	0
04/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	1602.7700	1352.4100	1.6028	1.3524	0
04/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	848.0500	1060.1200	0.8481	1.0601	500
04/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	914.1800	752.0200	0.9142	0.7520	0
04/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	1647.9900	1930.4500	1.6480	1.9305	0
04/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	479.3100	387.5400	0.4793	0.3875	500
04/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2070.6300	2376.0400	2.0706	2.3760	0
04/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	351.5900	282.7700	0.3516	0.2828	800
04/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	4471.0800	4831.8900	4.4711	4.8319	0
04/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	66.6100	53.1900	0.0666	0.0532	500
04/10/2023	2030 On 01-February-24			Bond Future	11.2502	11.1520	86.2466	86.6293	21,030
04/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	175.1400	212.9900	0.1751	0.2130	400
04/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	7029.0800	6684.2500	7.0291	6.6843	0
04/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	281.1700	337.4300	0.2812	0.3374	500
04/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5778.6000	5452.1800	5.7786	5.4522	0
04/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	297.8000	356.8000	0.2978	0.3568	1,360
04/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	5627.4100	5303.7300	5.6274	5.3037	0
04/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	329.2900	393.3400	0.3293	0.3933	500
04/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	5366.1300	5047.5000	5.3661	5.0475	0
04/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	363.6100	433.0400	0.3636	0.4330	400

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04/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	5108.8500	4795.6000	5.1089	4.7956	0
04/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	412.4900	489.3400	0.4125	0.4893	200
04/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4784.5200	4478.6900	4.7845	4.4787	0
04/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	581.3600	681.0300	0.5814	0.6810	500
04/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	4008.2800	3725.2700	4.0083	3.7253	0
04/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1346.0500	1522.1100	1.3461	1.5221	0
04/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	2325.4800	2118.8600	2.3255	2.1189	700
04/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	1937.9700	2154.9700	1.9380	2.1550	0
04/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1705.6900	1540.0100	1.7057	1.5400	1,360
04/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2023.8100	2245.8900	2.0238	2.2459	0
04/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1636.7200	1476.1200	1.6367	1.4761	0
04/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2045.6600	2268.9900	2.0457	2.2690	0
04/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1619.9300	1460.5800	1.6199	1.4606	0
04/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2067.4300	2292.0200	2.0674	2.2920	0
04/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1603.0700	1444.9800	1.6031	1.4450	0
04/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	2982.7100	3251.0100	2.9827	3.2510	0
04/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	1066.6600	952.2800	1.0667	0.9523	200
04/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3249.6400	3527.9400	3.2496	3.5279	0
04/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	956.7200	852.3400	0.9567	0.8523	500
04/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3276.8300	3556.0900	3.2768	3.5561	0
04/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	946.3400	842.9200	0.9463	0.8429	500
04/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	3950.7900	4251.2400	3.9508	4.2512	0
04/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	724.9200	642.6900	0.7249	0.6427	400
04/10/2023	2030 On 02-May-24			Bond Future	11.3671	11.2633	88.1980	88.5894	0
04/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	391.7200	451.8000	0.3917	0.4518	1,000
04/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	7122.9400	6791.6800	7.1229	6.7917	0
04/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	461.8800	530.6800	0.4619	0.5307	0
04/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	6575.9800	6253.4400	6.5760	6.2534	0
04/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	466.9700	536.3800	0.4670	0.5364	0
04/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	6540.1100	6218.1800	6.5401	6.2182	0
04/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	471.9300	541.9500	0.4719	0.5420	0
04/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	6504.1300	6182.8100	6.5041	6.1828	0
04/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	669.8300	762.6100	0.6698	0.7626	1,000
04/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	5363.6700	5065.1100	5.3637	5.0651	0

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04/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1122.0000	1256.5600	1.1220	1.2566	500
04/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3990.3200	3733.5400	3.9903	3.7335	0
04/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1385.7600	1540.6300	1.3858	1.5406	1,080
04/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	3474.6400	3238.1700	3.4746	3.2382	0
04/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	1869.9500	2056.2400	1.8700	2.0562	500
04/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2805.5700	2600.5200	2.8056	2.6005	0
04/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	3643.1000	3906.9100	3.6431	3.9069	0
04/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1521.1800	1393.6500	1.5212	1.3937	1,000
04/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	4794.5300	5090.2800	4.7945	5.0903	0
04/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	1087.3700	991.7800	1.0874	0.9918	1,080
04/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	6994.7100	7330.0500	6.9947	7.3301	0
04/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	602.6900	546.6900	0.6027	0.5467	500
04/10/2023	2030 On 01-August-24			Bond Future	11.4984	11.3886	86.1825	86.5822	0
04/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	974.7500	1088.9600	0.9748	1.0890	0
04/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	5192.9800	4907.4800	5.1930	4.9075	0
04/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	983.3700	1098.3300	0.9834	1.0983	0
04/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	5163.1100	4878.3600	5.1631	4.8784	0
04/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	992.0500	1107.7800	0.9921	1.1078	0
04/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	5133.3100	4849.3300	5.1333	4.8493	0
04/10/2023	2030 On 07-November-24			Bond Future	11.6603	11.5436	88.2203	88.6284	221
04/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1374.6100	1515.9800	1.3746	1.5160	0
04/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4658.1700	4391.4300	4.6582	4.3914	0
04/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1386.9700	1529.1800	1.3870	1.5292	0
04/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4634.0200	4368.1200	4.6340	4.3681	0
04/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1399.3900	1542.4400	1.3994	1.5424	0
04/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	4609.9600	4344.9000	4.6100	4.3449	0
04/10/2023	2032 On 02-November-23			Bond Future	11.9973	11.9103	81.3455	81.7389	163,968
04/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
04/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7900.1300	7506.6600	7.9001	7.5067	0
04/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	500
04/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	6737.9700	6344.5100	6.7380	6.3445	0
04/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	500
04/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	6687.8900	6294.4400	6.6879	6.2944	0
04/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0200	0.0700	0.0000	0.0001	500

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04/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	6089.9100	5696.4900	6.0899	5.6965	0
04/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.1200	0.3900	0.0001	0.0004	10,000
04/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	5399.0800	5005.8800	5.3991	5.0059	0
04/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.6500	1.8500	0.0007	0.0019	0
04/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	4667.3000	4275.0300	4.6673	4.2750	500
04/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	2.8200	6.7400	0.0028	0.0067	500
04/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	4234.0000	3844.4500	4.2340	3.8445	0
04/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	14.4500	28.4800	0.0145	0.0285	0
04/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	3621.7500	3242.3100	3.6218	3.2423	0
04/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	16.0600	31.2800	0.0161	0.0313	0
04/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	3575.6200	3197.3700	3.5756	3.1974	0
04/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	17.8300	34.3100	0.0178	0.0343	0
04/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	3529.6800	3152.6900	3.5297	3.1527	0
04/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	26.4400	48.5800	0.0264	0.0486	0
04/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	3347.8200	2976.4900	3.3478	2.9765	500
04/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	139.5200	211.6200	0.1395	0.2116	0
04/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	2423.3800	2102.0100	2.4234	2.1020	500
04/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	237.5900	339.8000	0.2376	0.3398	0
04/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	2055.4200	1764.1600	2.0554	1.7642	15,500
04/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	505.9100	667.0400	0.5059	0.6670	0
04/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	1493.5300	1261.1900	1.4935	1.2612	500
04/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	748.8600	948.2700	0.7489	0.9483	0
04/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	1189.1300	995.0700	1.1891	0.9951	0
04/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	1743.9500	2035.7900	1.7440	2.0358	0
04/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	570.9600	469.3300	0.5710	0.4693	500
04/10/2023	2032 On 01-February-24			Bond Future	12.1306	12.0395	83.1468	83.5492	10,230
04/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	81.8300	101.0800	0.0818	0.1011	1,200
04/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	10172.7500	9789.6900	10.1728	9.7897	0
04/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	232.8200	279.0300	0.2328	0.2790	500
04/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	7407.2300	7051.1300	7.4072	7.0511	0
04/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	308.3500	366.3600	0.3084	0.3664	1,200
04/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	6651.0900	6306.7900	6.6511	6.3068	0
04/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	318.4800	378.0000	0.3185	0.3780	200
04/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	6564.0600	6221.2700	6.5641	6.2213	0

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04/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	525.5700	613.2300	0.5256	0.6132	500
04/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	5283.0300	4968.3800	5.2830	4.9684	0
04/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1398.9000	1569.5600	1.3989	1.5696	0
04/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	3097.5200	2865.8700	3.0975	2.8659	200
04/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1549.6200	1731.1800	1.5496	1.7312	0
04/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2887.3100	2666.5600	2.8873	2.6666	0
04/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1569.0800	1751.9900	1.5691	1.7520	0
04/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2861.8000	2642.4000	2.8618	2.6424	0
04/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1588.6800	1772.9400	1.5887	1.7729	0
04/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2836.4600	2618.4100	2.8365	2.6184	0
04/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3150.4800	3415.9600	3.1505	3.4160	0
04/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1545.6900	1408.8600	1.5457	1.4089	200
04/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	3492.3900	3770.5600	3.4924	3.7706	0
04/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1375.3900	1251.2500	1.3754	1.2513	1,200
04/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	3817.1200	4106.1600	3.8171	4.1062	0
04/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	1234.4600	1121.1900	1.2345	1.1212	500
04/10/2023	2032 On 02-May-24			Bond Future	12.2645	12.1690	80.8651	81.2766	0
04/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	397.9800	454.1000	0.3980	0.4541	1,000
04/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	9154.5500	8799.2200	9.1546	8.7992	0
04/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	491.4200	557.9700	0.4914	0.5580	0
04/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	8368.8400	8023.9400	8.3688	8.0239	0
04/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	497.1700	564.3500	0.4972	0.5644	0
04/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	8326.0700	7981.8000	8.3261	7.9818	0
04/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	502.8400	570.6400	0.5028	0.5706	0
04/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	8283.2700	7939.6200	8.2833	7.9396	0
04/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	520.4700	590.1700	0.5205	0.5902	500
04/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	8155.6700	7813.9200	8.1557	7.8139	0
04/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	557.1200	630.7000	0.5571	0.6307	1,550
04/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7902.8000	7564.9300	7.9028	7.5649	0
04/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	702.5800	790.9000	0.7026	0.7909	1,000
04/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	7044.6200	6721.4900	7.0446	6.7215	0
04/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	895.4900	1001.9500	0.8955	1.0020	500
04/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	6155.3400	5850.3500	6.1553	5.8504	0
04/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1179.1600	1309.2300	1.1792	1.3092	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
04/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	5236.7500	4955.3700	5.2368	4.9554	0
04/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	4482.6000	4763.8000	4.4826	4.7638	0
04/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1812.6000	1682.3500	1.8126	1.6824	1,000
04/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5295.2200	5596.9300	5.2952	5.5969	0
04/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1485.9300	1376.1900	1.4859	1.3762	500
04/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	5806.5000	6119.3100	5.8065	6.1193	0
04/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1316.2700	1217.6300	1.3163	1.2176	1,550
04/10/2023	2032 On 01-August-24			Bond Future	12.4081	12.3081	82.6896	83.1099	0
04/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1043.1200	1154.7700	1.0431	1.1548	0
04/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	6637.8900	6329.2400	6.6379	6.3292	0
04/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1052.7100	1165.1400	1.0527	1.1651	0
04/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	6601.7700	6293.9000	6.6018	6.2939	0
04/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1062.3800	1175.5800	1.0624	1.1756	0
04/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	6565.7600	6258.6600	6.5658	6.2587	0
04/10/2023	2032 On 07-November-24			Bond Future	12.5898	12.4845	80.4781	80.9074	243
04/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1387.8100	1522.1700	1.3878	1.5222	0
04/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	6113.8400	5818.9100	6.1138	5.8189	0
04/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1399.0500	1534.2100	1.3991	1.5342	0
04/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	6081.2900	5787.1600	6.0813	5.7872	0
04/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1410.3600	1546.3100	1.4104	1.5463	0
04/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	6048.8500	5755.5100	6.0489	5.7555	0
04/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	1613.6700	1762.5600	1.6137	1.7626	1,615
04/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5599.2900	5318.8900	5.5993	5.3189	0
04/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5276.8700	5566.0300	5.2769	5.5660	0
04/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	2224.1600	2084.0300	2.2242	2.0840	1,615
04/10/2023	2033 On 02-November-23			Bond Future	116.5902	116.5234	116.5902	116.5234	1,771
04/10/2023	2033 On 01-February-24			Bond Future	119.2006	119.1326	119.2006	119.1326	6,284
04/10/2023	2033 On 02-May-24			Bond Future	120.4648	120.3950	120.4648	120.3950	0
04/10/2023	2033 On 01-August-24			Bond Future	123.2114	123.1393	123.2114	123.1393	0
04/10/2023	2033 On 07-November-24			Bond Future	124.6619	124.5863	124.6619	124.5863	0
04/10/2023	2037 On 02-November-23			Bond Future	12.9352	12.8740	74.4959	74.7983	67,590
04/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	3.2000	5.3900	0.0032	0.0054	0
04/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	7334.5800	7034.3300	7.3346	7.0343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	3.4100	5.7200	0.0034	0.0057	0
04/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	7278.0200	6977.8900	7.2780	6.9779	0
04/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	3.6300	6.0700	0.0036	0.0061	0
04/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	7221.5300	6921.5300	7.2215	6.9215	0
04/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	43.9400	63.2300	0.0439	0.0632	731
04/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	4769.8300	4486.6800	4.7698	4.4867	0
04/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	366.6000	457.7400	0.3666	0.4577	731
04/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	2455.7900	2244.4900	2.4558	2.2445	0
04/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	4595.7600	4884.4700	4.5958	4.8845	0
04/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	111.3100	97.5800	0.1113	0.0976	731
04/10/2023	2037 On 01-February-24			Bond Future	13.0778	13.0141	71.8894	72.1986	82,958
04/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	630.3300	703.4800	0.6303	0.7035	2,500
04/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	5651.0700	5414.9500	5.6511	5.4150	0
04/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	910.2800	1004.6300	0.9103	1.0046	0
04/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4769.0800	4554.1600	4.7691	4.5542	0
04/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	924.5900	1019.9300	0.9246	1.0199	0
04/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4731.1900	4517.2600	4.7312	4.5173	0
04/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	939.0400	1035.3900	0.9390	1.0354	0
04/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	4693.4900	4480.5700	4.6935	4.4806	0
04/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2106.6800	2265.4100	2.1067	2.2654	0
04/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2826.6000	2676.0600	2.8266	2.6761	2,500
04/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5076.8200	5316.8500	5.0768	5.3169	0
04/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	1127.1000	1057.8600	1.1271	1.0579	2,500
04/10/2023	2037 On 02-May-24			Bond Future	13.2214	13.1550	73.5159	73.8322	0
04/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	460.9200	507.2100	0.4609	0.5072	0
04/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9771.3100	9501.3000	9.7713	9.5013	0
04/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	467.0400	513.8200	0.4670	0.5138	0
04/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	9720.6800	9451.1600	9.7207	9.4512	0
04/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	473.3500	520.6200	0.4734	0.5206	0
04/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	9670.2900	9401.2600	9.6703	9.4013	0
04/10/2023	2037 On 01-August-24			Bond Future	13.3766	13.3075	70.9185	71.2415	0
04/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1313.6700	1405.3500	1.3137	1.4054	0
04/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7694.6900	7463.3400	7.6947	7.4633	0
04/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1325.3200	1417.6000	1.3253	1.4176	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	7653.5700	7422.8200	7.6536	7.4228	0
04/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1337.0500	1429.9300	1.3371	1.4299	0
04/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	7612.5800	7382.4300	7.6126	7.3824	0
04/10/2023	2037 On 07-November-24			Bond Future	13.5535	13.4814	72.5938	72.9236	469
04/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2051.0700	2170.5600	2.0511	2.1706	0
04/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6750.5900	6540.3000	6.7506	6.5403	0
04/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2067.5600	2187.6800	2.0676	2.1877	0
04/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6717.0300	6507.3700	6.7170	6.5074	0
04/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2084.1200	2204.8800	2.0841	2.2049	0
04/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6683.5800	6474.5600	6.6836	6.4746	0
04/10/2023	2038 On 02-November-23			Bond Future	126.0153	125.9419	126.0153	125.9419	2,726
04/10/2023	2038 On 01-February-24			Bond Future	126.8201	126.7452	126.8201	126.7452	1,961
04/10/2023	2038 On 02-May-24			Bond Future	129.7193	129.6426	129.7193	129.6426	0
04/10/2023	2038 On 01-August-24			Bond Future	130.6093	130.5296	130.6093	130.5296	0
04/10/2023	2038 On 07-November-24			Bond Future	133.7341	133.6511	133.7341	133.6511	0
04/10/2023	2040 On 02-November-23			Bond Future	13.1608	13.0692	74.7649	75.2389	36,437
04/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.4700	1.0900	0.0005	0.0011	875
04/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	9426.7800	8953.4100	9.4268	8.9534	0
04/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.8500	1.8900	0.0009	0.0019	0
04/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8930.0700	8457.1200	8.9301	8.4571	0
04/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.9200	2.0200	0.0009	0.0020	0
04/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	8868.3300	8395.4400	8.8683	8.3954	0
04/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.9800	2.1600	0.0010	0.0022	0
04/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	8806.6600	8333.8500	8.8067	8.3339	0
04/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	3.7900	7.5200	0.0038	0.0075	128
04/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	7589.8800	7119.6200	7.5899	7.1196	0
04/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	21.6900	37.8100	0.0217	0.0378	875
04/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	5831.1400	5373.2700	5.8311	5.3733	0
04/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	227.3000	324.8500	0.2273	0.3249	128
04/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	3209.9700	2833.5300	3.2100	2.8335	0
04/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	756.1800	969.4400	0.7562	0.9694	0
04/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1749.4400	1488.7100	1.7494	1.4887	875
04/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1051.1700	1307.7100	1.0512	1.3077	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	1365.2000	1147.7500	1.3652	1.1478	0
04/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	2812.0200	3207.1500	2.8120	3.2072	0
04/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	409.4500	330.5900	0.4095	0.3306	128
04/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	3863.9400	4295.1400	3.8639	4.2951	0
04/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	211.1600	168.3700	0.2112	0.1684	0
04/10/2023	2040 On 01-February-24			Bond Future	13.3054	13.2101	71.9139	72.3986	97,612
04/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	671.5600	786.2300	0.6716	0.7862	0
04/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5884.0700	5514.0800	5.8841	5.5141	0
04/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	683.5600	799.6800	0.6836	0.7997	0
04/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5839.6400	5471.1000	5.8396	5.4711	0
04/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	695.7100	813.2800	0.6957	0.8133	0
04/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	5795.4200	5428.3300	5.7954	5.4283	0
04/10/2023	2040 On 02-May-24			Bond Future	13.4506	13.3513	73.5411	74.0367	0
04/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	439.4900	506.1600	0.4395	0.5062	0
04/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	10653.5000	10224.5400	10.6535	10.2245	0
04/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	445.6500	513.0600	0.4457	0.5131	0
04/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	10598.4700	10170.2500	10.5985	10.1703	0
04/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	451.7600	519.9100	0.4518	0.5199	0
04/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	10543.4700	10115.9900	10.5435	10.1160	0
04/10/2023	2040 On 01-August-24			Bond Future	13.6072	13.5037	70.6937	71.2002	0
04/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1387.9200	1531.4100	1.3879	1.5314	0
04/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	8121.0900	7758.1300	8.1211	7.7581	0
04/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1400.2800	1544.7100	1.4003	1.5447	0
04/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	8077.3200	7715.3000	8.0773	7.7153	0
04/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1412.7100	1558.0900	1.4127	1.5581	0
04/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	8033.6900	7672.6200	8.0337	7.6726	0
04/10/2023	2040 On 07-November-24			Bond Future	13.7844	13.6764	72.3633	72.8808	953
04/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2275.1700	2467.9000	2.2752	2.4679	0
04/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	7015.4500	6690.6600	7.0155	6.6907	0
04/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2293.1600	2486.8800	2.2932	2.4869	0
04/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6980.6300	6656.8300	6.9806	6.6568	0
04/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2310.9400	2505.6500	2.3109	2.5057	0
04/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6945.6600	6622.8500	6.9457	6.6229	0
04/10/2023	2044 On 02-November-23			Bond Future	13.2346	13.1480	70.9692	71.4138	51,691

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.3600	0.8200	0.0004	0.0008	0
04/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	9612.4400	9168.3100	9.6124	9.1683	0
04/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.3900	0.8800	0.0004	0.0009	0
04/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	9548.8800	9104.7800	9.5489	9.1048	0
04/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.4200	0.9500	0.0004	0.0010	0
04/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	9485.4100	9041.3500	9.4854	9.0414	0
04/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	7.9200	14.5000	0.0079	0.0145	5,860
04/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6840.8200	6402.8100	6.8408	6.4028	0
04/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	305.0900	417.5400	0.3051	0.4175	0
04/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	2857.4400	2525.3000	2.8574	2.5253	5,860
04/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	676.2800	863.7200	0.6763	0.8637	0
04/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1892.0400	1634.8900	1.8920	1.6349	6,375
04/10/2023	2044 On 01-February-24			Bond Future	13.3755	13.2853	68.1594	68.6140	51,068
04/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	527.6200	618.5000	0.5276	0.6185	0
04/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	6476.4000	6112.6400	6.4764	6.1126	0
04/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	536.5500	628.5900	0.5366	0.6286	0
04/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	6427.6200	6065.0200	6.4276	6.0650	0
04/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	545.6900	638.9100	0.5457	0.6389	0
04/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	6379.1300	6017.7100	6.3791	6.0177	0
04/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2198.0800	2432.4200	2.1981	2.4324	0
04/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2831.7600	2611.4600	2.8318	2.6115	5,000
04/10/2023	2044 On 02-May-24			Bond Future	13.5164	13.4226	69.7015	70.1664	0
04/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	421.1800	482.0200	0.4212	0.4820	0
04/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10792.5000	10388.4600	10.7925	10.3885	0
04/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	427.2300	488.7700	0.4272	0.4888	0
04/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	10736.0300	10332.6900	10.7360	10.3327	0
04/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	433.3500	495.5900	0.4334	0.4956	0
04/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	10679.7100	10277.0700	10.6797	10.2771	0
04/10/2023	2044 On 01-August-24			Bond Future	13.6682	13.5704	66.8928	67.3677	0
04/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1263.8100	1389.9300	1.2638	1.3899	0
04/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	8582.9800	8234.1200	8.5830	8.2341	0
04/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1275.4600	1402.4600	1.2755	1.4025	0
04/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	8537.1600	8189.1800	8.5372	8.1892	0
04/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1287.2000	1415.0600	1.2872	1.4151	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	8491.4900	8144.3700	8.4915	8.1444	0
04/10/2023	2044 On 07-November-24			Bond Future	13.8394	13.7373	68.4723	68.9578	0
04/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2292.4200	2474.6600	2.2924	2.4747	0
04/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	7000.2500	6697.0700	7.0003	6.6971	0
04/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2310.3800	2493.5600	2.3104	2.4936	0
04/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6965.1400	6662.9000	6.9651	6.6629	0
04/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2328.4100	2512.5300	2.3284	2.5125	0
04/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6930.1700	6628.8700	6.9302	6.6289	0
04/10/2023	2046 On 02-November-23			Bond Future	107.9012	108.0874	107.9012	108.0874	11,062
04/10/2023	2046 On 01-February-24			Bond Future	110.3171	110.5076	110.3171	110.5076	5,077
04/10/2023	2046 On 02-May-24			Bond Future	110.6932	110.8877	110.6932	110.8877	0
04/10/2023	2046 On 01-August-24			Bond Future	113.2167	113.4149	113.2167	113.4149	0
04/10/2023	2046 On 07-November-24			Bond Future	113.7246	113.9255	113.7246	113.9255	0
04/10/2023	2050 On 02-November-23			Bond Future	109.8495	109.4160	109.8495	109.4160	10,362
04/10/2023	2050 On 01-February-24			Bond Future	110.0617	109.6186	110.0617	109.6186	3,717
04/10/2023	2050 On 02-May-24			Bond Future	112.5778	112.1245	112.5778	112.1245	0
04/10/2023	2050 On 01-August-24			Bond Future	112.8402	112.3754	112.8402	112.3754	0
04/10/2023	2050 On 07-November-24			Bond Future	115.5397	115.0623	115.5397	115.0623	0
04/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	AL37 On 02-November-23			Index Future	885.5540	888.4740	885.5540	888.4740	0
04/10/2023	AL37 On 01-February-24			Index Future	905.1650	908.1500	905.1650	908.1500	0
04/10/2023	AL37 On 02-May-24			Index Future	925.6450	928.6970	925.6450	928.6970	0
04/10/2023	AL37 On 01-August-24			Index Future	946.5440	949.6640	946.5440	949.6640	0
04/10/2023	AL37 On 07-November-24			Index Future	968.9980	972.1880	968.9980	972.1880	0
04/10/2023	AL7T On 02-November-23			Index Future	987.6190	993.0040	987.6190	993.0040	0
04/10/2023	AL7T On 01-February-24			Index Future	1009.4890	1014.9940	1009.4890	1,014.9940	0
04/10/2023	AL7T On 02-May-24			Index Future	1032.3290	1037.9590	1032.3290	1,037.9590	0
04/10/2023	AL7T On 01-August-24			Index Future	1055.6380	1061.3930	1055.6380	1,061.3930	0
04/10/2023	AL7T On 07-November-24			Index Future	1080.6790	1086.5660	1080.6790	1,086.5660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	ALBI On 02-November-23			Index Future	866.1230	870.4050	866.1230	870.4050	107
04/10/2023	ALBI On 01-February-24			Index Future	885.3030	889.6810	885.3030	889.6810	0
04/10/2023	ALBI On 02-May-24			Index Future	905.3330	909.8110	905.3330	909.8110	0
04/10/2023	ALBI On 01-August-24			Index Future	925.7740	930.3510	925.7740	930.3510	0
04/10/2023	ALBI On 07-November-24			Index Future	947.7350	952.4170	947.7350	952.4170	0
04/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C219 On 31-March-29			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
04/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	ES33 On 02-November-23			Bond Future	13.4467	13.3663	69.1087	69.4419	0
04/10/2023	ES33 On 01-February-24			Bond Future	13.6280	13.5440	70.6560	70.9968	0
04/10/2023	ES33 On 02-May-24			Bond Future	13.8076	13.7197	68.4713	68.8199	0
04/10/2023	ES33 On 01-August-24			Bond Future	13.9972	13.9054	70.0315	70.3876	0
04/10/2023	ES33 On 07-November-24			Bond Future	14.2324	14.1361	67.9006	68.2643	0
04/10/2023	ES42 On 02-November-23			Bond Future	13.9087	13.8231	64.6529	65.0476	0
04/10/2023	ES42 On 01-February-24			Bond Future	14.0738	13.9846	66.1005	66.5042	0
04/10/2023	ES42 On 02-May-24			Bond Future	14.2437	14.1505	63.3488	63.7617	0
04/10/2023	ES42 On 01-August-24			Bond Future	14.4183	14.3212	64.7915	65.2135	0
04/10/2023	ES42 On 07-November-24			Bond Future	14.6306	14.5289	62.0700	62.5012	0
04/10/2023	GOVI On 02-November-23			GOVI	853.5300	857.7670	853.5300	857.7670	817
04/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	322700.0000	280330.0000	32.2700	28.0330	0
04/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	322800.0000	280430.0000	32.2800	28.0430	0
04/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	322900.0000	280530.0000	32.2900	28.0530	0
04/10/2023	GOVI On 01-February-24			GOVI	872.4310	876.7630	872.4310	876.7630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	75490.0000	32170.0000	7.5490	3.2170	0
04/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	75590.0000	32270.0000	7.5590	3.2270	0
04/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	75690.0000	32370.0000	7.5690	3.2370	0
04/10/2023	GOVI On 02-May-24			GOVI	892.1700	896.6000	892.1700	896.6000	0
04/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	588000.0000	543700.0000	58.8000	54.3700	0
04/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	588100.0000	543800.0000	58.8100	54.3800	0
04/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	588200.0000	543900.0000	58.8200	54.3900	0
04/10/2023	GOVI On 01-August-24			GOVI	912.3140	916.8420	912.3140	916.8420	0
04/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	310560.0000	265280.0000	31.0560	26.5280	0
04/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	310660.0000	265380.0000	31.0660	26.5380	0
04/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	310760.0000	265480.0000	31.0760	26.5480	0
04/10/2023	GOVI On 07-November-24			GOVI	933.9550	938.5880	933.9550	938.5880	0
04/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	148250.0000	101920.0000	14.8250	10.1920	0
04/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	148350.0000	102020.0000	14.8350	10.2020	0
04/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	148450.0000	102120.0000	14.8450	10.2120	0
04/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/10/2023	IGOV On 02-November-23			Index Future	327.8500	327.8920	327.8500	327.8920	475
04/10/2023	IGOV On 01-February-24			Index Future	335.1900	335.2340	335.1900	335.2340	0
04/10/2023	IGOV On 02-May-24			Index Future	342.8530	342.8980	342.8530	342.8980	0
04/10/2023	IGOV On 01-August-24			Index Future	350.6710	350.7160	350.6710	350.7160	0
04/10/2023	IGOV On 07-November-24			Index Future	359.0710	359.1150	359.0710	359.1150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/10/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3330	8.3330	91.6670	8.3330	0
04/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3590	8.3550	91.6410	91.6450	0
04/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3990	8.3950	91.6010	91.6050	0
04/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.6090	8.5820	91.3910	91.4180	0
04/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.6390	8.6350	91.3610	91.3650	0
04/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.6890	8.6850	91.3110	91.3150	0
04/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.6990	8.6960	91.3010	91.3040	0
04/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.6390	8.6370	91.3610	91.3630	0
04/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.5490	8.5450	91.4510	91.4550	0
04/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.4790	8.4750	91.5210	91.5250	0
04/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.4190	8.4150	91.5810	91.5850	0
04/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.3790	8.3750	91.6210	91.6250	0
04/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.4290	8.4250	91.5710	91.5750	0
04/10/2023	R035 On 02-November-23			Bond Future	12.6418	12.5503	79.2851	79.7409	172,495
04/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0200	0.0700	0.0000	0.0001	400
04/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	11020.9000	10565.1500	11.0209	10.5652	0
04/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	1.2300	2.6500	0.0012	0.0027	400
04/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	8101.7900	7647.4100	8.1018	7.6474	0
04/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	7.7400	14.6100	0.0077	0.0146	0
04/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	6475.7200	6026.7900	6.4757	6.0268	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	8.2100	15.4200	0.0082	0.0154	0
04/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	6420.6800	5972.0900	6.4207	5.9721	0
04/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	8.7000	16.2700	0.0087	0.0163	0
04/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	6365.7000	5917.4700	6.3657	5.9175	0
04/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	36.7600	61.5000	0.0368	0.0615	6,500
04/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	4915.4200	4484.3600	4.9154	4.4844	0
04/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	44.5900	73.4500	0.0446	0.0735	731
04/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	4707.3500	4280.4100	4.7074	4.2804	0
04/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	372.7500	508.9500	0.3728	0.5090	731
04/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	2402.7800	2083.1800	2.4028	2.0832	0
04/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	1748.8400	2072.7400	1.7488	2.0727	0
04/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	725.9000	594.0000	0.7259	0.5940	400
04/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	4612.0100	5045.2900	4.6120	5.0453	0
04/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	105.3300	82.8100	0.1053	0.0828	731
04/10/2023	R035 On 01-February-24			Bond Future	12.7902	12.6946	81.0409	81.5069	10,750
04/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	56.7200	72.4700	0.0567	0.0725	400
04/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	11701.7000	11251.4100	11.7017	11.2514	0
04/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	174.0800	214.1400	0.1741	0.2141	400
04/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8928.7600	8502.7800	8.9288	8.5028	0
04/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1129.8100	1292.1200	1.1298	1.2921	0
04/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	4176.1400	3872.4100	4.1761	3.8724	0
04/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1146.4100	1310.2700	1.1464	1.3103	0
04/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	4141.4500	3839.2700	4.1415	3.8393	0
04/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1163.1600	1328.5700	1.1632	1.3286	0
04/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	4106.9700	3806.3400	4.1070	3.8063	0
04/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	4469.4400	4810.9900	4.4694	4.8110	0
04/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	1311.3300	1186.8400	1.3113	1.1868	400
04/10/2023	R035 On 02-May-24			Bond Future	12.9282	12.8286	78.3608	78.8374	0
04/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	485.5300	557.6100	0.4855	0.5576	0
04/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	9437.1100	9032.5700	9.4371	9.0326	0
04/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	492.0100	564.8600	0.4920	0.5649	0
04/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	9388.0200	8984.2500	9.3880	8.9843	0
04/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	498.5600	572.1700	0.4986	0.5722	0
04/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	9339.0600	8936.0500	9.3391	8.9361	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R035 On 01-August-24			Bond Future	13.0738	12.9699	80.1289	80.6159	0
04/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1228.7200	1361.4500	1.2287	1.3615	0
04/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	7566.8400	7212.6000	7.5668	7.2126	0
04/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1240.0500	1373.6900	1.2401	1.3737	0
04/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	7526.0100	7172.6800	7.5260	7.1727	0
04/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1251.4600	1386.0100	1.2515	1.3860	0
04/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	7485.3000	7132.8800	7.4853	7.1329	0
04/10/2023	R035 On 07-November-24			Bond Future	13.2586	13.1499	77.5072	78.0048	0
04/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	1685.0500	1847.7600	1.6851	1.8478	0
04/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6881.3300	6546.4700	6.8813	6.5465	0
04/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	1697.9700	1861.6000	1.6980	1.8616	0
04/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6844.2900	6510.3500	6.8443	6.5104	0
04/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	1711.2400	1875.8000	1.7112	1.8758	0
04/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6807.6400	6474.6300	6.8076	6.4746	0
04/10/2023	R053 On 02-November-23			Bond Future	13.0926	13.0057	90.2372	90.8221	5,189
04/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	812.7300	1043.0800	0.8127	1.0431	0
04/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	2742.8400	2388.2700	2.7428	2.3883	0
04/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	836.1600	1070.5300	0.8362	1.0705	0
04/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	2696.6400	2346.0900	2.6966	2.3461	0
04/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	860.0100	1098.4100	0.8600	1.0984	0
04/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	2650.9500	2304.4300	2.6510	2.3044	0
04/10/2023	R053 On 01-February-24			Bond Future	13.2272	13.1367	92.2355	92.8336	0
04/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2399.8300	2673.1100	2.3998	2.6731	0
04/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	4461.1900	4136.3900	4.4612	4.1364	0
04/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2429.6400	2704.9300	2.4296	2.7049	0
04/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	4422.4800	4099.6900	4.4225	4.0997	0
04/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2459.6500	2736.9300	2.4597	2.7369	0
04/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	4384.0600	4063.2600	4.3841	4.0633	0
04/10/2023	R053 On 02-May-24			Bond Future	13.3618	13.2675	88.4564	89.0680	0
04/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3369.0000	3657.2800	3.3690	3.6573	0
04/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5623.9700	5300.6300	5.6240	5.3006	0
04/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3399.7500	3689.5600	3.3998	3.6896	0
04/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5587.2000	5265.3900	5.5872	5.2654	0
04/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3430.8900	3722.2300	3.4309	3.7222	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5550.9200	5230.6400	5.5509	5.2306	0
04/10/2023	R053 On 01-August-24			Bond Future	13.5022	13.4039	90.4518	91.0766	0
04/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4009.9100	4307.6500	4.0099	4.3077	0
04/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	6422.3000	6095.1500	6.4223	6.0952	0
04/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4040.0300	4339.0900	4.0400	4.3391	0
04/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	6385.9600	6060.1300	6.3860	6.0601	0
04/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4070.5800	4370.9500	4.0706	4.3710	0
04/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	6350.1500	6025.6300	6.3502	6.0256	0
04/10/2023	R053 On 07-November-24			Bond Future	13.6720	13.5692	86.7172	87.3559	0
04/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3170.8800	3418.9200	3.1709	3.4189	0
04/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8955.8800	8565.3000	8.9559	8.5653	0
04/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3195.0700	3444.3400	3.1951	3.4443	0
04/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8910.4200	8521.0700	8.9104	8.5211	0
04/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3219.3500	3469.8600	3.2194	3.4699	0
04/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8865.1400	8477.0300	8.8651	8.4770	0
04/10/2023	R186 On 02-November-23			Bond Future	9.7361	9.6408	105.9787	106.2339	121,965
04/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	20.7600	40.7000	0.0208	0.0407	1,715
04/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	1602.0500	1366.8200	1.6021	1.3668	0
04/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	109.4500	172.0300	0.1095	0.1720	0
04/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	1066.5500	873.9600	1.0666	0.8740	0
04/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	115.8600	180.7500	0.1159	0.1808	0
04/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	1045.9300	855.6500	1.0459	0.8557	0
04/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	122.4200	189.6300	0.1224	0.1896	0
04/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	1025.4700	837.5100	1.0255	0.8375	0
04/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	1881.4900	2117.1700	1.8815	2.1172	0
04/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	74.5500	55.0600	0.0746	0.0551	1,715
04/10/2023	R186 On 01-February-24			Bond Future	9.8100	9.7049	103.0156	103.2766	24,990
04/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	556.0000	661.6700	0.5560	0.6617	0
04/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	1328.3400	1172.9500	1.3283	1.1730	0
04/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	565.9700	672.8100	0.5660	0.6728	0
04/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	1313.2800	1159.0600	1.3133	1.1591	0
04/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	576.0500	684.0500	0.5761	0.6841	0
04/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	1298.3400	1145.2800	1.2983	1.1453	0
04/10/2023	R186 On 02-May-24			Bond Future	9.8763	9.7597	105.3464	105.6134	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	54.0900	69.6600	0.0541	0.0697	0
04/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	4482.9900	4231.5900	4.4830	4.2316	0
04/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	55.0700	70.8900	0.0551	0.0709	0
04/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	4459.8500	4208.7000	4.4599	4.2087	0
04/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	56.0800	72.1400	0.0561	0.0721	0
04/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	4436.7400	4185.8300	4.4367	4.1858	0
04/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	982.5300	1112.6900	0.9825	1.1127	2,030
04/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	1317.5000	1180.6900	1.3175	1.1807	0
04/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	1946.0900	2126.8400	1.9461	2.1268	0
04/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	758.4600	672.2400	0.7585	0.6722	2,030
04/10/2023	R186 On 01-August-24			Bond Future	9.9599	9.8296	102.4133	102.6857	0
04/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	236.7000	286.5800	0.2367	0.2866	0
04/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2952.8900	2730.3400	2.9529	2.7303	0
04/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	239.9200	290.3400	0.2399	0.2903	0
04/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2934.5300	2712.5200	2.9345	2.7125	0
04/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	243.4200	294.3900	0.2434	0.2944	0
04/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2916.4500	2694.9900	2.9165	2.6950	0
04/10/2023	R186 On 07-November-24			Bond Future	10.1085	9.9601	104.8358	105.1134	2,513
04/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	468.9900	549.2300	0.4690	0.5492	0
04/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	2317.2000	2119.8400	2.3172	2.1198	0
04/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	475.4200	556.3600	0.4754	0.5564	0
04/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	2304.5200	2107.8600	2.3045	2.1079	0
04/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	481.5400	563.1600	0.4815	0.5632	0
04/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	2291.5400	2095.5600	2.2915	2.0956	0
04/10/2023	R197 On 02-November-23			Bond Future	342.1197	341.9932	342.1197	341.9932	0
04/10/2023	R202 On 02-November-23			Bond Future	253.2030	253.0602	253.2030	253.0602	4,558
04/10/2023	R202 On 01-February-24			Bond Future	253.9003	253.7547	253.9003	253.7547	948
04/10/2023	R202 On 02-May-24			Bond Future	259.7046	259.5555	259.7046	259.5555	0
04/10/2023	R202 On 01-August-24			Bond Future	260.5306	260.3756	260.5306	260.3756	0
04/10/2023	R202 On 07-November-24			Bond Future	266.7647	266.6029	266.7647	266.6029	0
04/10/2023	R209 On 02-November-23			Bond Future	12.7004	12.6186	60.8814	61.2366	25,378
04/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	2.7600	5.2900	0.0028	0.0053	0
04/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	6356.8000	6004.1500	6.3568	6.0042	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	2.9400	5.6100	0.0029	0.0056	0
04/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	6307.3100	5954.8000	6.3073	5.9548	0
04/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	3.1400	5.9500	0.0031	0.0060	0
04/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	6257.8900	5905.5200	6.2579	5.9055	0
04/10/2023	R209 On 01-February-24			Bond Future	12.8277	12.7426	62.2296	62.5927	3,700
04/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	852.4700	967.8700	0.8525	0.9679	0
04/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3971.5400	3723.7500	3.9715	3.7238	0
04/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	865.7800	982.3800	0.8658	0.9824	0
04/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3939.2100	3692.6200	3.9392	3.6926	0
04/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	879.1000	996.9000	0.8791	0.9969	0
04/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3906.9500	3661.5600	3.9070	3.6616	0
04/10/2023	R209 On 02-May-24			Bond Future	12.9546	12.8663	60.4838	60.8552	0
04/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	392.3900	445.5400	0.3924	0.4455	0
04/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	8564.8000	8246.5600	8.5648	8.2466	0
04/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	397.7500	451.4900	0.3978	0.4515	0
04/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	8520.2000	8202.5500	8.5202	8.2026	0
04/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	403.0800	457.3900	0.4031	0.4574	0
04/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	8475.6300	8158.5500	8.4756	8.1586	0
04/10/2023	R209 On 01-August-24			Bond Future	13.0879	12.9962	61.8484	62.2279	0
04/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1082.4300	1185.7600	1.0824	1.1858	0
04/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6829.1200	6553.0300	6.8291	6.5530	0
04/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1092.5500	1196.6100	1.0926	1.1966	0
04/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6792.4700	6517.1100	6.7925	6.5171	0
04/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1102.5700	1207.3300	1.1026	1.2073	0
04/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6755.7600	6481.1000	6.7558	6.4811	0
04/10/2023	R209 On 07-November-24			Bond Future	13.2505	13.1551	60.1542	60.5419	101
04/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1630.9500	1764.4400	1.6310	1.7644	0
04/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	6053.4000	5799.1500	6.0534	5.7992	0
04/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1643.1900	1777.3900	1.6432	1.7774	0
04/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	6021.0100	5767.4700	6.0210	5.7675	0
04/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1655.4800	1790.4000	1.6555	1.7904	0
04/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5988.7200	5735.9000	5.9887	5.7359	0
04/10/2023	R210 On 02-November-23			Bond Future	226.2994	226.1817	226.2994	226.1817	246
04/10/2023	R210 On 01-February-24			Bond Future	231.3664	231.2464	231.3664	231.2464	501

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R210 On 02-May-24			Bond Future	233.4025	233.2792	233.4025	233.2792	0
04/10/2023	R210 On 01-August-24			Bond Future	238.7236	238.5963	238.7236	238.5963	0
04/10/2023	R210 On 07-November-24			Bond Future	241.1008	240.9666	241.1008	240.9666	0
04/10/2023	R213 On 02-November-23			Bond Future	11.6824	11.5800	78.6844	79.1056	27,704
04/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	32.7900	61.3300	0.0328	0.0613	731
04/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	3155.3500	2762.7200	3.1554	2.7627	0
04/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	106.2900	172.1200	0.1063	0.1721	0
04/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	2499.9400	2144.6000	2.4999	2.1446	0
04/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	112.6200	181.1100	0.1126	0.1811	0
04/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	2463.6500	2110.9700	2.4637	2.1110	0
04/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	119.2600	190.4600	0.1193	0.1905	0
04/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	2427.7000	2077.7300	2.4277	2.0777	0
04/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	467.7500	636.1800	0.4678	0.6362	731
04/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	1470.0800	1217.3400	1.4701	1.2173	0
04/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4141.3200	4539.8100	4.1413	4.5398	0
04/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	105.9200	83.2400	0.1059	0.0832	731
04/10/2023	R213 On 01-February-24			Bond Future	11.8159	11.7085	80.4269	80.8576	0
04/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	1706.1900	1925.8800	1.7062	1.9259	0
04/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	2170.8500	1959.8800	2.1709	1.9599	0
04/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	1725.8300	1946.9500	1.7258	1.9470	0
04/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	2150.2600	1940.7200	2.1503	1.9407	0
04/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	1745.5800	1968.1400	1.7456	1.9681	0
04/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	2129.8100	1921.7100	2.1298	1.9217	0
04/10/2023	R213 On 02-May-24			Bond Future	11.9389	11.8261	78.6866	79.1270	0
04/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	456.0000	529.4900	0.4560	0.5295	0
04/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	7263.4200	6896.5100	7.2634	6.8965	0
04/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	461.0700	535.2200	0.4611	0.5352	0
04/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	7225.2600	6859.0100	7.2253	6.8590	0
04/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	466.3200	541.1600	0.4663	0.5412	0
04/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	7187.3000	6821.7400	7.1873	6.8217	0
04/10/2023	R213 On 01-August-24			Bond Future	12.0706	11.9522	80.4623	80.9122	0
04/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1001.6600	1126.6200	1.0017	1.1266	0
04/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5759.0300	5434.1000	5.7590	5.4341	0
04/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1010.4500	1136.2400	1.0105	1.1362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5727.0500	5402.9500	5.7271	5.4030	0
04/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1019.5400	1146.1800	1.0195	1.1462	0
04/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5695.4000	5372.1500	5.6954	5.3722	0
04/10/2023	R213 On 07-November-24			Bond Future	12.2482	12.1232	78.8040	79.2636	0
04/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1362.9600	1514.6600	1.3630	1.5147	0
04/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	5286.2000	4978.2800	5.2862	4.9783	0
04/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1373.6200	1526.1800	1.3736	1.5262	0
04/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	5257.9000	4950.8400	5.2579	4.9508	0
04/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1384.3400	1537.7600	1.3843	1.5378	0
04/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	5229.6900	4923.4900	5.2297	4.9235	0
04/10/2023	R214 On 02-November-23			Bond Future	13.0476	12.9608	56.6411	57.0167	21,019
04/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.5500	1.2100	0.0006	0.0012	0
04/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	7618.0000	7243.1200	7.6180	7.2431	0
04/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.5900	1.3000	0.0006	0.0013	0
04/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	7565.3900	7190.5600	7.5654	7.1906	0
04/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.6400	1.3900	0.0006	0.0014	0
04/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	7512.8500	7138.0600	7.5129	7.1381	0
04/10/2023	R214 On 01-February-24			Bond Future	13.1820	13.0919	57.8954	58.2794	0
04/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	482.2100	564.2500	0.4822	0.5643	0
04/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	5193.6300	4891.7200	5.1936	4.8917	0
04/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	490.2500	573.3100	0.4903	0.5733	0
04/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	5153.4900	4852.6000	5.1535	4.8526	0
04/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	498.4900	582.5800	0.4985	0.5826	0
04/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	5113.6000	4813.7400	5.1136	4.8137	0
04/10/2023	R214 On 02-May-24			Bond Future	13.3066	13.2131	55.8996	56.2923	0
04/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	357.7000	409.7900	0.3577	0.4098	0
04/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	9014.5100	8673.9300	9.0145	8.6739	0
04/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	362.8000	415.4900	0.3628	0.4155	0
04/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8967.1700	8627.1900	8.9672	8.6272	0
04/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	367.8800	421.1600	0.3679	0.4212	0
04/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8919.8700	8580.4800	8.9199	8.5805	0
04/10/2023	R214 On 01-August-24			Bond Future	13.4364	13.3394	57.1609	57.5621	0
04/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1152.7600	1266.1000	1.1528	1.2661	0
04/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6829.6900	6541.8500	6.8297	6.5419	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1163.2400	1277.3400	1.1632	1.2773	0
04/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6792.1700	6505.0900	6.7922	6.5051	0
04/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1173.9600	1288.8300	1.1740	1.2888	0
04/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6754.9500	6468.6400	6.7550	6.4686	0
04/10/2023	R214 On 07-November-24			Bond Future	13.5974	13.4965	55.2046	55.6147	0
04/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	1823.1800	1972.0200	1.8232	1.9720	0
04/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	6100.6900	5839.4900	6.1007	5.8395	0
04/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	1837.8500	1987.4800	1.8379	1.9875	0
04/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	6069.8900	5809.4800	6.0699	5.8095	0
04/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	1852.5800	2003.0100	1.8526	2.0030	0
04/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	6039.1900	5779.5800	6.0392	5.7796	0
04/10/2023	R248 On 02-November-23			Bond Future	13.1445	13.0578	69.6926	70.1443	73,110
04/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.3900	0.8800	0.0004	0.0009	0
04/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	9784.2100	9333.0400	9.7842	9.3330	0
04/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.4200	0.9500	0.0004	0.0010	0
04/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	9718.5500	9267.4200	9.7186	9.2674	0
04/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.4600	1.0200	0.0005	0.0010	0
04/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	9652.9900	9201.8900	9.6530	9.2019	0
04/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	4.0900	7.8500	0.0041	0.0079	207
04/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	7670.0400	7222.1400	7.6700	7.2221	0
04/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	164.8300	238.2500	0.1648	0.2383	207
04/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	3658.4300	3280.1900	3.6584	3.2802	0
04/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	2732.0300	3104.4300	2.7320	3.1044	0
04/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	442.9000	363.6400	0.4429	0.3636	207
04/10/2023	R248 On 01-February-24			Bond Future	13.2854	13.1950	71.2359	71.6978	167,550
04/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	140.9600	172.8000	0.1410	0.1728	1,000
04/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	10444.7400	10014.7100	10.4447	10.0147	0
04/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	501.5600	588.9900	0.5016	0.5890	0
04/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6809.2200	6434.7800	6.8092	6.4348	0
04/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	510.2700	598.8500	0.5103	0.5989	0
04/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	6758.3600	6385.0700	6.7584	6.3851	0
04/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	519.0900	608.8400	0.5191	0.6088	0
04/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	6707.6900	6335.5700	6.7077	6.3356	0
04/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	662.6200	770.1000	0.6626	0.7701	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	6027.2100	5672.8200	6.0272	5.6728	0
04/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2137.2300	2366.7400	2.1372	2.3667	0
04/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	3091.3500	2858.9900	3.0914	2.8590	0
04/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	2858.4300	3127.0600	2.8584	3.1271	0
04/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	2430.6300	2237.3900	2.4306	2.2374	1,000
04/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	4503.7300	4835.9800	4.5037	4.8360	0
04/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1505.5900	1375.9700	1.5056	1.3760	0
04/10/2023	R248 On 02-May-24			Bond Future	13.4161	13.3222	68.3976	68.8699	0
04/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	375.9100	431.5000	0.3759	0.4315	0
04/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	11598.6800	11181.9600	11.5987	11.1820	0
04/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	381.5200	437.7900	0.3815	0.4378	0
04/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	11538.6300	11122.5900	11.5386	11.1226	0
04/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	387.2000	444.1400	0.3872	0.4441	0
04/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	11478.7500	11063.3800	11.4788	11.0634	0
04/10/2023	R248 On 01-August-24			Bond Future	13.5528	13.4551	69.9408	70.4234	13,000
04/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1447.0900	1586.6100	1.4471	1.5866	0
04/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	8145.0700	7802.0200	8.1451	7.8020	0
04/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1460.1400	1600.5800	1.4601	1.6006	0
04/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	8099.9400	7757.8100	8.0999	7.7578	0
04/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1473.2700	1614.6400	1.4733	1.6146	0
04/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	8054.9700	7713.7700	8.0550	7.7138	0
04/10/2023	R248 On 07-November-24			Bond Future	13.7220	13.6199	67.1412	67.6343	0
04/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2310.5200	2495.4000	2.3105	2.4954	0
04/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	7126.7600	6818.4700	7.1268	6.8185	0
04/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2329.0000	2514.8400	2.3290	2.5148	0
04/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	7090.8100	6783.4800	7.0908	6.7835	0
04/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2347.2900	2534.0900	2.3473	2.5341	0
04/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	7054.7500	6748.3800	7.0548	6.7484	0
04/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0