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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For November 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	2025 On 02-November-23			Bond Future	172.4396	172.2884	172.4396	172.2884	0
02/11/2023	2025 On 01-February-24			Bond Future	174.4816	174.3282	174.4816	174.3282	11,475
02/11/2023	2025 On 02-May-24			Bond Future	178.4084	178.2512	178.4084	178.2512	0
02/11/2023	2025 On 01-August-24			Bond Future	180.5920	180.4327	180.5920	180.4327	0
02/11/2023	2025 On 07-November-24			Bond Future	184.9732	184.8096	184.9732	184.8096	0
02/11/2023	2029 On 02-November-23			Bond Future	123.5918	122.6077	123.5918	122.6077	0
02/11/2023	2029 On 01-February-24			Bond Future	126.2802	125.3380	126.2802	125.3380	4,724
02/11/2023	2029 On 02-May-24			Bond Future	127.7543	126.7911	127.7543	126.7911	0
02/11/2023	2029 On 01-August-24			Bond Future	130.6347	129.6495	130.6347	129.6495	0
02/11/2023	2029 On 07-November-24			Bond Future	132.4022	131.3939	132.4022	131.3939	0
02/11/2023	2030 On 02-November-23			Bond Future	10.3800	10.5511	91.4032	90.6888	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2030 On 02-November-23	9.57	Put	Bond Future	3482.9300	4197.3900	3.4829	4.1974	0
02/11/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2030 On 02-November-23	9.89	Put	Bond Future	2087.0200	2801.4800	2.0870	2.8015	0
02/11/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2030 On 02-November-23	10.07	Put	Bond Future	1313.3400	2027.8000	1.3133	2.0278	0
02/11/2023	2030 On 02-November-23	10.39	Call	Bond Future	41.9600	4.0200	0.0420	0.0040	0
02/11/2023	2030 On 02-November-23	10.39	Put	Bond Future	0.0000	676.5200	0.0000	0.6765	0
02/11/2023	2030 On 02-November-23	10.62	Call	Bond Future	1000.4400	337.6500	1.0004	0.3377	0
02/11/2023	2030 On 02-November-23	10.62	Put	Bond Future	0.0000	51.6700	0.0000	0.0517	0
02/11/2023	2030 On 02-November-23	10.80	Call	Bond Future	1741.5600	1027.9000	1.7416	1.0279	0
02/11/2023	2030 On 02-November-23	10.80	Put	Bond Future	0.0000	0.8000	0.0000	0.0008	0
02/11/2023	2030 On 02-November-23	10.81	Call	Bond Future	1782.5000	1068.6400	1.7825	1.0686	0
02/11/2023	2030 On 02-November-23	10.81	Put	Bond Future	0.0000	0.6000	0.0000	0.0006	0
02/11/2023	2030 On 02-November-23	10.82	Call	Bond Future	1823.4200	1109.4100	1.8234	1.1094	0
02/11/2023	2030 On 02-November-23	10.82	Put	Bond Future	0.0000	0.4500	0.0000	0.0005	0
02/11/2023	2030 On 02-November-23	11.12	Call	Bond Future	3039.9400	2325.4800	3.0399	2.3255	0
02/11/2023	2030 On 02-November-23	11.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2030 On 02-November-23	11.43	Call	Bond Future	4274.7500	3560.2900	4.2748	3.5603	0
02/11/2023	2030 On 02-November-23	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2030 On 02-November-23	11.57	Call	Bond Future	4825.1100	4110.6500	4.8251	4.1107	0
02/11/2023	2030 On 02-November-23	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2030 On 02-November-23	12.27	Call	Bond Future	7510.5400	6796.0800	7.5105	6.7961	0
02/11/2023	2030 On 02-November-23	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2030 On 01-February-24			Bond Future	10.4231	10.6351	89.5384	88.6799	56,114
02/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	464.4400	317.7800	0.4644	0.3178	400
02/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	4026.5800	4738.4600	4.0266	4.7385	0
02/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	764.2500	541.3100	0.7643	0.5413	500
02/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2969.8800	3605.4800	2.9699	3.6055	0
02/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	813.2000	578.9600	0.8132	0.5790	1,360
02/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2851.0100	3475.3100	2.8510	3.4753	0
02/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	904.4600	649.7500	0.9045	0.6498	500
02/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2649.5000	3253.3300	2.6495	3.2533	0
02/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1002.7600	726.8000	1.0028	0.7268	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2456.2000	3038.7800	2.4562	3.0388	0
02/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1139.6000	835.3100	1.1396	0.8353	200
02/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	2219.8300	2774.0800	2.2198	2.7741	0
02/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1554.8100	1173.8800	1.5548	1.1739	500
02/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1689.9300	2167.5400	1.6899	2.1675	0
02/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3067.5900	2489.8200	3.0676	2.4898	0
02/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	755.2200	1035.9900	0.7552	1.0360	700
02/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4010.1600	3353.2100	4.0102	3.3532	0
02/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	486.0800	687.6700	0.4861	0.6877	1,360
02/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4137.6300	3471.8000	4.1376	3.4718	0
02/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	458.7400	651.4500	0.4587	0.6515	0
02/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4169.7400	3501.7500	4.1697	3.5018	0
02/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	452.2100	642.7600	0.4522	0.6428	0
02/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4201.8200	3531.6600	4.2018	3.5317	0
02/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	445.6600	634.0400	0.4457	0.6340	0
02/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5461.3500	4722.4700	5.4614	4.7225	0
02/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	253.5000	373.1600	0.2535	0.3732	200
02/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5802.9900	5050.1000	5.8030	5.0501	0
02/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	218.2700	323.9200	0.2183	0.3239	500
02/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5837.3000	5083.0900	5.8373	5.0831	0
02/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	215.0100	319.3400	0.2150	0.3193	500
02/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6667.2200	5885.4100	6.6672	5.8854	0
02/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	149.5500	226.2800	0.1496	0.2263	400
02/11/2023	2030 On 02-May-24			Bond Future	10.5016	10.7255	91.5318	90.6541	19,883
02/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	937.0700	716.6800	0.9371	0.7167	1,000
02/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	4334.5000	4991.8400	4.3345	4.9918	0
02/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1088.7000	838.9500	1.0887	0.8390	0
02/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3869.0100	4496.9900	3.8690	4.4970	0
02/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1099.5400	847.7400	1.0995	0.8477	0
02/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3838.8900	4464.8200	3.8389	4.4648	0
02/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1110.2300	856.3900	1.1102	0.8564	0
02/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3808.6400	4432.5300	3.8086	4.4325	0
02/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1550.1700	1221.2000	1.5502	1.2212	1,000
02/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2910.2200	3458.9800	2.9102	3.4590	0

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02/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2402.8900	1957.8300	2.4029	1.9578	500
02/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1937.4200	2370.0900	1.9374	2.3701	0
02/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2855.8500	2360.9800	2.8559	2.3610	1,080
02/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1610.9400	1993.8000	1.6109	1.9938	0
02/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3614.2900	3049.8400	3.6143	3.0498	500
02/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1216.1200	1529.4000	1.2161	1.5294	0
02/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6015.9800	5307.3900	6.0160	5.3074	0
02/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	560.2700	729.4100	0.5603	0.7294	1,000
02/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7412.0400	6653.1300	7.4120	6.6531	0
02/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	371.0900	489.9100	0.3711	0.4899	1,080
02/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9897.4700	9080.5200	9.8975	9.0805	0
02/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	171.6600	232.4400	0.1717	0.2324	500
02/11/2023	2030 On 01-August-24			Bond Future	10.5874	10.8247	89.5683	88.6708	0
02/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2106.3600	1722.5600	2.1064	1.7226	0
02/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2938.8300	3452.5300	2.9388	3.4525	0
02/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2124.0200	1738.0300	2.1240	1.7380	0
02/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2918.0000	3429.5100	2.9180	3.4295	0
02/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2141.4500	1753.2900	2.1415	1.7533	0
02/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2896.9500	3406.2900	2.8970	3.4063	0
02/11/2023	2030 On 07-November-24			Bond Future	10.6816	10.9343	91.7174	90.7980	221
02/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	2825.2600	2368.8600	2.8253	2.3689	0
02/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2611.7700	3074.7300	2.6118	3.0747	0
02/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	2844.9400	2386.5600	2.8449	2.3866	0
02/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2594.9400	3055.9200	2.5949	3.0559	0
02/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	2865.0500	2404.7000	2.8651	2.4047	0
02/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2578.5700	3037.5800	2.5786	3.0376	0
02/11/2023	2032 On 02-November-23			Bond Future	11.3100	11.4813	84.5244	83.7168	0
02/11/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2032 On 02-November-23	10.35	Put	Bond Future	4721.2300	5528.7900	4.7212	5.5288	0
02/11/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2032 On 02-November-23	10.58	Put	Bond Future	3559.0700	4366.6300	3.5591	4.3666	0
02/11/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2032 On 02-November-23	10.59	Put	Bond Future	3508.9900	4316.5500	3.5090	4.3166	0
02/11/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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02/11/2023	2032 On 02-November-23	10.71	Put	Bond Future	2910.9900	3718.5500	2.9110	3.7186	0
02/11/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2032 On 02-November-23	10.85	Put	Bond Future	2220.0600	3027.6200	2.2201	3.0276	0
02/11/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2032 On 02-November-23	11.00	Put	Bond Future	1487.7500	2295.3100	1.4878	2.2953	0
02/11/2023	2032 On 02-November-23	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2032 On 02-November-23	11.09	Put	Bond Future	1052.2800	1859.8400	1.0523	1.8598	0
02/11/2023	2032 On 02-November-23	11.22	Call	Bond Future	0.0000	0.0600	0.0000	0.0001	0
02/11/2023	2032 On 02-November-23	11.22	Put	Bond Future	428.4000	1236.0200	0.4284	1.2360	0
02/11/2023	2032 On 02-November-23	11.23	Call	Bond Future	0.0000	0.1100	0.0000	0.0001	0
02/11/2023	2032 On 02-November-23	11.23	Put	Bond Future	380.6600	1188.3300	0.3807	1.1883	0
02/11/2023	2032 On 02-November-23	11.24	Call	Bond Future	0.0000	0.1700	0.0000	0.0002	0
02/11/2023	2032 On 02-November-23	11.24	Put	Bond Future	332.9500	1140.6800	0.3330	1.1407	0
02/11/2023	2032 On 02-November-23	11.28	Call	Bond Future	0.0000	1.0200	0.0000	0.0010	0
02/11/2023	2032 On 02-November-23	11.28	Put	Bond Future	142.4800	951.0600	0.1425	0.9511	0
02/11/2023	2032 On 02-November-23	11.50	Call	Bond Future	895.0400	218.3600	0.8950	0.2184	0
02/11/2023	2032 On 02-November-23	11.50	Put	Bond Future	0.0000	130.8800	0.0000	0.1309	0
02/11/2023	2032 On 02-November-23	11.60	Call	Bond Future	1361.0700	576.0400	1.3611	0.5760	0
02/11/2023	2032 On 02-November-23	11.60	Put	Bond Future	0.0000	22.5300	0.0000	0.0225	0
02/11/2023	2032 On 02-November-23	11.78	Call	Bond Future	2191.2800	1383.9400	2.1913	1.3839	0
02/11/2023	2032 On 02-November-23	11.78	Put	Bond Future	0.0000	0.2200	0.0000	0.0002	0
02/11/2023	2032 On 02-November-23	11.90	Call	Bond Future	2738.6300	1931.0700	2.7386	1.9311	0
02/11/2023	2032 On 02-November-23	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2032 On 02-November-23	12.26	Call	Bond Future	4351.8900	3544.3300	4.3519	3.5443	0
02/11/2023	2032 On 02-November-23	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2032 On 01-February-24			Bond Future	11.3720	11.5929	86.5794	85.5602	91,857
02/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	201.2900	126.3400	0.2013	0.1263	1,200
02/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6859.6800	7803.8900	6.8597	7.8039	0
02/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	574.8800	386.5100	0.5749	0.3865	500
02/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4316.7600	5147.5500	4.3168	5.1476	0
02/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	756.8200	519.6200	0.7568	0.5196	1,200
02/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3667.0300	4448.9900	3.6670	4.4490	0
02/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	783.5000	539.7000	0.7835	0.5397	200
02/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3596.5500	4371.9100	3.5966	4.3719	0

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02/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1282.5800	927.0800	1.2826	0.9271	500
02/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2607.5100	3271.1700	2.6075	3.2712	0
02/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	2917.0800	2304.8300	2.9171	2.3048	0
02/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1183.1700	1590.0800	1.1832	1.5901	200
02/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3163.8300	2523.2800	3.1638	2.5233	0
02/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	1068.9900	1447.6000	1.0690	1.4476	0
02/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3195.1300	2551.1100	3.1951	2.5511	0
02/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	1055.3200	1430.4600	1.0553	1.4305	0
02/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3226.6900	2579.2400	3.2267	2.5792	0
02/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	1041.9400	1413.6500	1.0419	1.4137	0
02/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5476.2500	4648.4200	5.4763	4.6484	0
02/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	438.9300	630.2600	0.4389	0.6303	200
02/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	5921.8800	5070.0600	5.9219	5.0701	0
02/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	372.3500	539.6900	0.3724	0.5397	1,200
02/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6335.1300	5463.6200	6.3351	5.4636	0
02/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	319.9400	467.5900	0.3199	0.4676	500
02/11/2023	2032 On 02-May-24			Bond Future	11.4767	11.7081	84.3447	83.3028	61,107
02/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	803.4100	598.4300	0.8034	0.5984	1,000
02/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	6080.3900	6917.3400	6.0804	6.9173	0
02/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	982.9700	740.4700	0.9830	0.7405	0
02/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5380.8000	6180.2300	5.3808	6.1802	0
02/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	993.8500	749.1400	0.9939	0.7491	0
02/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	5343.1600	6140.3800	5.3432	6.1404	0
02/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1004.8200	757.8900	1.0048	0.7579	0
02/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	5305.6600	6100.6600	5.3057	6.1007	0
02/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1038.1100	784.4600	1.0381	0.7845	500
02/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	5193.7200	5982.0000	5.1937	5.9820	0
02/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1107.4700	840.0400	1.1075	0.8400	1,550
02/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4973.5600	5748.0600	4.9736	5.7481	0
02/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1399.0600	1078.3300	1.3991	1.0783	1,000
02/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	4261.5100	4982.7100	4.2615	4.9827	0
02/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1796.7400	1411.8300	1.7967	1.4118	500
02/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3577.0000	4234.0200	3.5770	4.2340	0
02/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2328.8400	1868.6200	2.3288	1.8686	1,550

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2906.8400	3488.5500	2.9068	3.4886	0
02/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	6943.9300	6121.5400	6.9439	6.1215	0
02/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	794.3400	1013.8800	0.7943	1.0139	1,000
02/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	7915.2800	7052.9200	7.9153	7.0529	0
02/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	626.4000	805.9700	0.6264	0.8060	500
02/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8512.2800	7629.0300	8.5123	7.6290	0
02/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	542.4600	701.1400	0.5425	0.7011	1,550
02/11/2023	2032 On 01-August-24			Bond Future	11.5872	11.8297	86.2262	85.1609	0
02/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2106.1500	1703.7400	2.1062	1.7037	0
02/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4164.3000	4827.2700	4.1643	4.8273	0
02/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2124.5600	1719.6900	2.1246	1.7197	0
02/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4137.0000	4797.5100	4.1370	4.7975	0
02/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2143.3700	1736.0100	2.1434	1.7360	0
02/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	4110.1300	4768.1500	4.1101	4.7682	0
02/11/2023	2032 On 07-November-24			Bond Future	11.7179	11.9733	84.1274	83.0361	648
02/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2744.0900	2268.2600	2.7441	2.2683	0
02/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3820.9000	4436.3100	3.8209	4.4363	0
02/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2764.5900	2286.4100	2.7646	2.2864	0
02/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3797.6100	4410.6700	3.7976	4.4107	0
02/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2785.1600	2304.6500	2.7852	2.3047	0
02/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3774.4300	4385.1600	3.7744	4.3852	0
02/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3103.3400	2587.8400	3.1033	2.5878	1,615
02/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3439.7400	4015.4800	3.4397	4.0155	0
02/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	7911.9500	7076.3100	7.9120	7.0763	0
02/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1210.0200	1465.6200	1.2100	1.4656	1,615
02/11/2023	2033 On 02-November-23			Bond Future	117.0888	115.5614	117.0888	115.5614	0
02/11/2023	2033 On 01-February-24			Bond Future	119.4991	118.1347	119.4991	118.1347	8,207
02/11/2023	2033 On 02-May-24			Bond Future	120.7246	119.3297	120.7246	119.3297	0
02/11/2023	2033 On 01-August-24			Bond Future	123.4466	122.0200	123.4466	122.0200	0
02/11/2023	2033 On 07-November-24			Bond Future	124.9414	123.4811	124.9414	123.4811	0
02/11/2023	2037 On 02-November-23			Bond Future	12.2900	12.4664	77.7812	76.8611	0
02/11/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2037 On 02-November-23	11.55	Put	Bond Future	4046.1000	4966.1600	4.0461	4.9662	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2037 On 02-November-23	11.56	Put	Bond Future	3989.3300	4909.3900	3.9893	4.9094	0
02/11/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2037 On 02-November-23	11.57	Put	Bond Future	3932.6200	4852.6800	3.9326	4.8527	0
02/11/2023	2037 On 02-November-23	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2037 On 02-November-23	12.02	Put	Bond Future	1440.6100	2360.6700	1.4406	2.3607	0
02/11/2023	2037 On 02-November-23	12.52	Call	Bond Future	1196.0900	380.1400	1.1961	0.3801	0
02/11/2023	2037 On 02-November-23	12.52	Put	Bond Future	0.0000	104.1100	0.0000	0.1041	0
02/11/2023	2037 On 02-November-23	13.89	Call	Bond Future	7769.7300	6849.6700	7.7697	6.8497	0
02/11/2023	2037 On 02-November-23	13.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2037 On 01-February-24			Bond Future	12.3719	12.5918	75.4258	74.2974	135,982
02/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1385.4800	992.7000	1.3855	0.9927	2,500
02/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2869.7500	3605.4500	2.8698	3.6055	0
02/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	1913.1700	1421.2200	1.9132	1.4212	0
02/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2235.5000	2872.0300	2.2355	2.8720	0
02/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	1939.7800	1443.2900	1.9398	1.4433	0
02/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2209.9100	2841.9000	2.2099	2.8419	0
02/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	1966.5700	1465.5500	1.9666	1.4656	0
02/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2184.5500	2812.0100	2.1846	2.8120	0
02/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	3871.1400	3122.3300	3.8711	3.1223	0
02/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1054.5900	1434.2600	1.0546	1.4343	2,500
02/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	7775.6000	6781.0700	7.7756	6.7811	0
02/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	289.4100	423.3600	0.2894	0.4234	2,500
02/11/2023	2037 On 02-May-24			Bond Future	12.4924	12.7211	77.1049	75.9512	0
02/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	879.5100	649.7000	0.8795	0.6497	0
02/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6600.8900	7524.7900	6.6009	7.5248	0
02/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	890.9900	658.7300	0.8910	0.6587	0
02/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6555.6200	7477.0700	6.5556	7.4771	0
02/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	902.5800	667.8600	0.9026	0.6679	0
02/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6510.5100	7429.5000	6.5105	7.4295	0
02/11/2023	2037 On 01-August-24			Bond Future	12.6208	12.8590	74.5690	73.3894	0
02/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2323.7800	1887.4000	2.3238	1.8874	0
02/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	5054.2800	5797.5200	5.0543	5.7975	0
02/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2344.6600	1905.5500	2.3447	1.9056	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	5022.3900	5762.9000	5.0224	5.7629	0
02/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2365.6400	1923.8100	2.3656	1.9238	1,383
02/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4990.6500	5728.4400	4.9907	5.7284	0
02/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5171.6000	4453.7300	5.1716	4.4537	0
02/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2492.5400	2954.2900	2.4925	2.9543	1,383
02/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7305.7400	6456.3000	7.3057	6.4563	0
02/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1635.2400	1965.4200	1.6352	1.9654	1,383
02/11/2023	2037 On 07-November-24			Bond Future	12.7586	13.0072	76.3573	75.1491	6,027
02/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3415.4400	2862.7600	3.4154	2.8628	0
02/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4351.4300	5006.9400	4.3514	5.0069	0
02/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3439.1800	2884.0000	3.4392	2.8840	0
02/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4325.1200	4978.1300	4.3251	4.9781	0
02/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3463.3200	2905.6200	3.4633	2.9056	0
02/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4299.2500	4949.7400	4.2993	4.9497	0
02/11/2023	2038 On 02-November-23			Bond Future	126.1340	123.4411	126.1340	123.4411	0
02/11/2023	2038 On 01-February-24			Bond Future	128.2491	124.1686	128.2491	124.1686	3,069
02/11/2023	2038 On 02-May-24			Bond Future	131.1354	126.9627	131.1354	126.9627	1,706
02/11/2023	2038 On 01-August-24			Bond Future	132.0230	127.7580	132.0230	127.7580	0
02/11/2023	2038 On 07-November-24			Bond Future	135.2252	130.8564	135.2252	130.8564	0
02/11/2023	2040 On 02-November-23			Bond Future	12.4750	12.6615	78.4390	77.4113	0
02/11/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2040 On 02-November-23	11.50	Put	Bond Future	5752.2000	6779.9200	5.7522	6.7799	0
02/11/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2040 On 02-November-23	11.58	Put	Bond Future	5255.1100	6282.8300	5.2551	6.2828	0
02/11/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2040 On 02-November-23	11.59	Put	Bond Future	5193.3000	6221.0200	5.1933	6.2210	0
02/11/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2040 On 02-November-23	11.60	Put	Bond Future	5131.5700	6159.2900	5.1316	6.1593	0
02/11/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2040 On 02-November-23	11.80	Put	Bond Future	3911.9800	4939.7000	3.9120	4.9397	0
02/11/2023	2040 On 02-November-23	12.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2040 On 02-November-23	12.10	Put	Bond Future	2135.3400	3163.0600	2.1353	3.1631	0
02/11/2023	2040 On 02-November-23	12.60	Call	Bond Future	691.4400	94.2900	0.6914	0.0943	0

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02/11/2023	2040 On 02-November-23	12.60	Put	Bond Future	0.0000	430.5700	0.0000	0.4306	0
02/11/2023	2040 On 02-November-23	12.97	Call	Bond Future	2680.8500	1653.5000	2.6809	1.6535	0
02/11/2023	2040 On 02-November-23	12.97	Put	Bond Future	0.0000	0.3700	0.0000	0.0004	0
02/11/2023	2040 On 02-November-23	13.10	Call	Bond Future	3360.0800	2332.3600	3.3601	2.3324	0
02/11/2023	2040 On 02-November-23	13.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2040 On 02-November-23	13.64	Call	Bond Future	6076.6800	5048.9600	6.0767	5.0490	0
02/11/2023	2040 On 02-November-23	13.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2040 On 02-November-23	13.90	Call	Bond Future	7326.8900	6299.1700	7.3269	6.2992	0
02/11/2023	2040 On 02-November-23	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2040 On 01-February-24			Bond Future	12.5678	12.7876	75.8018	74.6093	126,543
02/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1494.7600	1072.7500	1.4948	1.0728	1,000
02/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2989.0700	3759.5700	2.9891	3.7596	0
02/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1565.6300	1129.3800	1.5656	1.1294	0
02/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2890.2600	3646.5200	2.8903	3.6465	0
02/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1589.6700	1148.6500	1.5897	1.1487	0
02/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2857.8700	3609.3600	2.8579	3.6094	0
02/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1613.9100	1168.1300	1.6139	1.1681	0
02/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2825.7400	3572.4700	2.8257	3.5725	0
02/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3261.8600	2560.3400	3.2619	2.5603	1,000
02/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1470.6900	1961.6800	1.4707	1.9617	0
02/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7208.6300	6198.3800	7.2086	6.1984	0
02/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	413.4900	595.7500	0.4135	0.5958	1,000
02/11/2023	2040 On 02-May-24			Bond Future	12.6887	12.9171	77.4893	76.2701	0
02/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	901.2300	664.8400	0.9012	0.6648	0
02/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	7167.0300	8149.8100	7.1670	8.1498	0
02/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	913.1900	674.2300	0.9132	0.6742	0
02/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	7117.8000	8098.0100	7.1178	8.0980	0
02/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	925.2600	683.7200	0.9253	0.6837	0
02/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	7068.7600	8046.3900	7.0688	8.0464	0
02/11/2023	2040 On 01-August-24			Bond Future	12.8172	13.0550	74.7114	73.4649	0
02/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2542.6800	2070.2600	2.5427	2.0703	0
02/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5258.1400	6032.2300	5.2581	6.0322	0
02/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2565.1200	2089.8100	2.5651	2.0898	0
02/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5224.4500	5995.6500	5.2245	5.9957	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2587.9200	2109.7100	2.5879	2.1097	0
02/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5191.1900	5959.4900	5.1912	5.9595	0
02/11/2023	2040 On 07-November-24			Bond Future	12.9544	13.2024	76.5029	75.2263	8,563
02/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	3945.6000	3337.1500	3.9456	3.3372	0
02/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4546.2500	5214.4900	4.5463	5.2145	0
02/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	3971.5700	3360.5600	3.9716	3.3606	0
02/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4519.4100	5185.0900	4.5194	5.1851	0
02/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	3997.3000	3383.7500	3.9973	3.3838	0
02/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4492.3900	5155.5300	4.4924	5.1555	0
02/11/2023	2044 On 02-November-23			Bond Future	12.5550	12.7464	74.5945	73.5410	0
02/11/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2044 On 02-November-23	11.55	Put	Bond Future	5986.8000	7040.2200	5.9868	7.0402	0
02/11/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2044 On 02-November-23	11.56	Put	Bond Future	5923.2100	6976.6300	5.9232	6.9766	0
02/11/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2044 On 02-November-23	11.57	Put	Bond Future	5859.7100	6913.1300	5.8597	6.9131	0
02/11/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	2044 On 02-November-23	12.00	Put	Bond Future	3207.6200	4261.0400	3.2076	4.2610	0
02/11/2023	2044 On 02-November-23	12.75	Call	Bond Future	1072.9300	228.8300	1.0729	0.2288	0
02/11/2023	2044 On 02-November-23	12.75	Put	Bond Future	0.0000	209.3200	0.0000	0.2093	0
02/11/2023	2044 On 02-November-23	13.00	Call	Bond Future	2409.5200	1357.5700	2.4095	1.3576	0
02/11/2023	2044 On 02-November-23	13.00	Put	Bond Future	0.0000	1.4700	0.0000	0.0015	0
02/11/2023	2044 On 01-February-24			Bond Future	12.6496	12.8692	71.9693	70.7790	102,503
02/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1255.1300	884.6900	1.2551	0.8847	0
02/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3393.9400	4213.7800	3.3939	4.2138	0
02/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1276.3300	901.2800	1.2763	0.9013	0
02/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3357.4300	4172.6600	3.3574	4.1727	0
02/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1297.7400	918.0600	1.2977	0.9181	0
02/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3321.2100	4131.8100	3.3212	4.1318	0
02/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4244.0900	3438.6800	4.2441	3.4387	0
02/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	1067.8000	1452.6700	1.0678	1.4527	5,000
02/11/2023	2044 On 02-May-24			Bond Future	12.7668	12.9950	73.5714	72.3546	27
02/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	856.5200	629.4500	0.8565	0.6295	0
02/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7357.9600	8347.7200	7.3580	8.3477	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	868.1900	638.5800	0.8682	0.6386	0
02/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	7307.1100	8294.3300	7.3071	8.2943	0
02/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	879.9900	647.8200	0.8800	0.6478	0
02/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	7256.4700	8241.1300	7.2565	8.2411	0
02/11/2023	2044 On 01-August-24			Bond Future	12.8911	13.1285	70.8314	69.5872	0
02/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2303.5500	1863.2100	2.3036	1.8632	0
02/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5684.1100	6487.9600	5.6841	6.4880	0
02/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2325.0200	1881.7900	2.3250	1.8818	0
02/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5648.1100	6449.0700	5.6481	6.4491	0
02/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2346.6000	1900.4900	2.3466	1.9005	0
02/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5612.2800	6410.3600	5.6123	6.4104	0
02/11/2023	2044 On 07-November-24			Bond Future	13.0234	13.2709	72.5298	71.2555	0
02/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	3942.4100	3335.0900	3.9424	3.3351	0
02/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4592.8200	5259.7900	4.5928	5.2598	0
02/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	3968.2100	3358.3400	3.9682	3.3583	0
02/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4565.5500	5229.9700	4.5656	5.2300	0
02/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	3994.0800	3381.6600	3.9941	3.3817	0
02/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4538.4200	5200.2900	4.5384	5.2003	0
02/11/2023	2046 On 02-November-23			Bond Future	108.1277	104.8857	108.1277	104.8857	0
02/11/2023	2046 On 01-February-24			Bond Future	110.6195	107.2213	110.6195	107.2213	11,513
02/11/2023	2046 On 02-May-24			Bond Future	110.9597	107.4854	110.9597	107.4854	4,626
02/11/2023	2046 On 01-August-24			Bond Future	113.4611	109.9083	113.4611	109.9083	0
02/11/2023	2046 On 07-November-24			Bond Future	114.0102	110.3726	114.0102	110.3726	0
02/11/2023	2050 On 02-November-23			Bond Future	109.4063	105.4759	109.4063	105.4759	0
02/11/2023	2050 On 01-February-24			Bond Future	110.1521	105.5710	110.1521	105.5710	10,813
02/11/2023	2050 On 02-May-24			Bond Future	112.6311	107.9468	112.6311	107.9468	3,316
02/11/2023	2050 On 01-August-24			Bond Future	112.8651	108.0771	112.8651	108.0771	0
02/11/2023	2050 On 07-November-24			Bond Future	115.6024	110.6981	115.6024	110.6981	0
02/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	AL37 On 02-November-23			Index Future	907.7830	902.8250	907.7830	902.8250	0
02/11/2023	AL37 On 01-February-24			Index Future	928.8760	922.7050	928.8760	922.7050	0
02/11/2023	AL37 On 02-May-24			Index Future	949.5600	943.2500	949.5600	943.2500	0
02/11/2023	AL37 On 01-August-24			Index Future	970.7560	964.3040	970.7560	964.3040	0
02/11/2023	AL37 On 07-November-24			Index Future	994.0890	987.4790	994.0890	987.4790	0
02/11/2023	AL7T On 02-November-23			Index Future	1027.9290	1017.6080	1027.9290	1,017.6080	0
02/11/2023	AL7T On 01-February-24			Index Future	1052.7640	1040.0150	1052.7640	1,040.0150	0
02/11/2023	AL7T On 02-May-24			Index Future	1076.2070	1063.1730	1076.2070	1,063.1730	0
02/11/2023	AL7T On 01-August-24			Index Future	1100.2290	1086.9020	1100.2290	1,086.9020	0
02/11/2023	AL7T On 07-November-24			Index Future	1126.6750	1113.0240	1126.6750	1,113.0240	0
02/11/2023	ALBI On 02-November-23			Index Future	899.8780	891.0890	899.8780	891.0890	0
02/11/2023	ALBI On 01-February-24			Index Future	921.3350	910.7110	921.3350	910.7110	101
02/11/2023	ALBI On 02-May-24			Index Future	941.8510	930.9890	941.8510	930.9890	0
02/11/2023	ALBI On 01-August-24			Index Future	962.8750	951.7690	962.8750	951.7690	0
02/11/2023	ALBI On 07-November-24			Index Future	986.0180	974.6430	986.0180	974.6430	0
02/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	ES33 On 02-November-23			Bond Future	12.7350	12.9068	72.1382	71.3903	0
02/11/2023	ES33 On 01-February-24			Bond Future	12.8501	13.0660	73.9014	72.9801	0
02/11/2023	ES33 On 02-May-24			Bond Future	13.0011	13.2265	71.7652	70.8231	0
02/11/2023	ES33 On 01-August-24			Bond Future	13.1584	13.3940	73.3824	72.4189	0
02/11/2023	ES33 On 07-November-24			Bond Future	13.3450	13.5924	71.3565	70.3694	0
02/11/2023	ES42 On 02-November-23			Bond Future	13.1550	13.3366	68.2737	67.3706	0
02/11/2023	ES42 On 01-February-24			Bond Future	13.2649	13.4797	69.9224	68.8708	0
02/11/2023	ES42 On 02-May-24			Bond Future	13.4054	13.6292	67.2335	66.1581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	ES42 On 01-August-24			Bond Future	13.5483	13.7813	68.7480	67.6482	0
02/11/2023	ES42 On 07-November-24			Bond Future	13.7139	13.9577	66.1449	65.0183	0
02/11/2023	GOVI On 02-November-23			GOVI	886.7830	878.0920	886.7830	878.0920	0
02/11/2023	GOVI On 02-November-23	885.80	Call	GOVI	9830.0000	0.0000	0.9830	0.0000	0
02/11/2023	GOVI On 02-November-23	885.80	Put	GOVI	0.0000	77080.0000	0.0000	7.7080	0
02/11/2023	GOVI On 02-November-23	885.81	Call	GOVI	9730.0000	0.0000	0.9730	0.0000	0
02/11/2023	GOVI On 02-November-23	885.81	Put	GOVI	0.0000	77180.0000	0.0000	7.7180	0
02/11/2023	GOVI On 02-November-23	885.82	Call	GOVI	9630.0000	0.0000	0.9630	0.0000	0
02/11/2023	GOVI On 02-November-23	885.82	Put	GOVI	0.0000	77280.0000	0.0000	7.7280	0
02/11/2023	GOVI On 01-February-24			GOVI	907.9380	897.4270	907.9380	897.4270	712
02/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	279580.0000	174470.0000	27.9580	17.4470	0
02/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	279480.0000	174370.0000	27.9480	17.4370	0
02/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	279380.0000	174270.0000	27.9380	17.4270	0
02/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	GOVI On 02-May-24			GOVI	928.1560	917.4100	928.1560	917.4100	0
02/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	228140.0000	335600.0000	22.8140	33.5600	0
02/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	228240.0000	335700.0000	22.8240	33.5700	0
02/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	228340.0000	335800.0000	22.8340	33.5800	0
02/11/2023	GOVI On 01-August-24			GOVI	948.8740	937.8870	948.8740	937.8870	0
02/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	55040.0000	0.0000	5.5040	0.0000	0
02/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	54830.0000	0.0000	5.4830	0
02/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	54940.0000	0.0000	5.4940	0.0000	0
02/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	54930.0000	0.0000	5.4930	0
02/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	54840.0000	0.0000	5.4840	0.0000	0
02/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	55030.0000	0.0000	5.5030	0
02/11/2023	GOVI On 07-November-24			GOVI	971.6810	960.4270	971.6810	960.4270	0
02/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	229010.0000	116470.0000	22.9010	11.6470	0
02/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	228910.0000	116370.0000	22.8910	11.6370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	228810.0000	116270.0000	22.8810	11.6270	0
02/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/11/2023	IGOV On 02-November-23			Index Future	327.7690	322.2270	327.7690	322.2270	0
02/11/2023	IGOV On 01-February-24			Index Future	336.0800	329.4030	336.0800	329.4030	606
02/11/2023	IGOV On 02-May-24			Index Future	343.6440	336.8160	343.6440	336.8160	16
02/11/2023	IGOV On 01-August-24			Index Future	351.3930	344.4110	351.3930	344.4110	0
02/11/2023	IGOV On 07-November-24			Index Future	359.9220	352.7690	359.9220	352.7690	0
02/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3550	8.3550	91.6450	91.6450	0
02/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3850	8.4250	91.6150	91.5750	0
02/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3700	8.4100	91.6300	91.5900	0
02/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3700	8.4300	91.6300	91.5700	0
02/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3650	8.4250	91.6350	91.5750	0
02/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2900	8.3700	91.7100	91.6300	0
02/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1800	8.2900	91.8200	91.7100	0
02/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0700	8.2000	91.9300	91.8000	0
02/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8300	8.0000	92.1700	92.0000	0
02/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8050	7.9750	92.1950	92.0250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.6900	7.8600	92.3100	92.1400	0
02/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.7250	7.8850	92.2750	92.1150	0
02/11/2023	R035 On 02-November-23			Bond Future	11.9500	12.1265	82.8274	81.9023	0
02/11/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R035 On 02-November-23	10.62	Put	Bond Future	7478.6100	8403.6700	7.4786	8.4037	0
02/11/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R035 On 02-November-23	11.12	Put	Bond Future	4558.2900	5483.3500	4.5583	5.4834	0
02/11/2023	R035 On 02-November-23	11.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R035 On 02-November-23	11.41	Put	Bond Future	2925.7100	3850.7700	2.9257	3.8508	0
02/11/2023	R035 On 02-November-23	11.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R035 On 02-November-23	11.42	Put	Bond Future	2870.2000	3795.2600	2.8702	3.7953	0
02/11/2023	R035 On 02-November-23	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R035 On 02-November-23	11.43	Put	Bond Future	2814.7300	3739.7900	2.8147	3.7398	0
02/11/2023	R035 On 02-November-23	11.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R035 On 02-November-23	11.70	Put	Bond Future	1336.3900	2261.4500	1.3364	2.2615	0
02/11/2023	R035 On 02-November-23	11.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R035 On 02-November-23	11.74	Put	Bond Future	1120.4900	2045.5500	1.1205	2.0456	0
02/11/2023	R035 On 02-November-23	12.24	Call	Bond Future	1512.2400	623.2300	1.5122	0.6232	0
02/11/2023	R035 On 02-November-23	12.24	Put	Bond Future	0.0000	36.0500	0.0000	0.0361	0
02/11/2023	R035 On 02-November-23	12.85	Call	Bond Future	4565.2100	3640.1500	4.5652	3.6402	0
02/11/2023	R035 On 02-November-23	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R035 On 02-November-23	13.59	Call	Bond Future	8048.9500	7123.8900	8.0490	7.1239	0
02/11/2023	R035 On 02-November-23	13.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R035 On 01-February-24			Bond Future	12.0394	12.2546	84.8130	83.7058	59,981
02/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	132.3700	77.9100	0.1324	0.0779	400
02/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	8005.2500	9057.9800	8.0053	9.0580	0
02/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	420.4500	270.2100	0.4205	0.2702	400
02/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5403.0300	6359.9800	5.4030	6.3600	0
02/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2447.7500	1877.2100	2.4478	1.8772	0
02/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1721.9800	2258.6300	1.7220	2.2586	0
02/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2477.8900	1903.0000	2.4779	1.9030	0
02/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1700.8300	2233.1300	1.7008	2.2331	0
02/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2508.3600	1929.1300	2.5084	1.9291	0
02/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1680.0700	2208.0300	1.6801	2.2080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7253.2800	6293.8400	7.2533	6.2938	0
02/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	323.0700	470.8200	0.3231	0.4708	400
02/11/2023	R035 On 02-May-24			Bond Future	12.1519	12.3759	82.1888	81.0568	100,132
02/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	982.3900	734.2800	0.9824	0.7343	0
02/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	6106.0200	6989.8700	6.1060	6.9899	0
02/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	994.8500	744.2000	0.9949	0.7442	0
02/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	6062.9100	6944.2200	6.0629	6.9442	0
02/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1007.4200	754.2200	1.0074	0.7542	0
02/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	6019.9700	6898.7300	6.0200	6.8987	0
02/11/2023	R035 On 01-August-24			Bond Future	12.2683	12.5020	84.0223	82.8649	0
02/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2365.1300	1928.5100	2.3651	1.9285	0
02/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4809.8300	5530.6200	4.8098	5.5306	0
02/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2386.4400	1947.1100	2.3864	1.9471	0
02/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4778.9800	5497.0600	4.7790	5.4971	0
02/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2407.8600	1965.8100	2.4079	1.9658	0
02/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4748.2800	5463.6400	4.7483	5.4636	0
02/11/2023	R035 On 07-November-24			Bond Future	12.4090	12.6536	81.5212	80.3357	13,056
02/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3170.1100	2645.1200	3.1701	2.6451	0
02/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4352.4800	5012.9000	4.3525	5.0129	0
02/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3193.4800	2665.9400	3.1935	2.6659	0
02/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4325.8900	4983.7600	4.3259	4.9838	0
02/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3216.6000	2686.5400	3.2166	2.6865	0
02/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4299.0900	4954.4400	4.2991	4.9544	0
02/11/2023	R053 On 02-November-23			Bond Future	12.4900	12.6714	94.4493	93.1430	0
02/11/2023	R053 On 02-November-23	12.81	Call	Bond Future	2281.9800	1011.3900	2.2820	1.0114	0
02/11/2023	R053 On 02-November-23	12.81	Put	Bond Future	0.0000	35.6700	0.0000	0.0357	0
02/11/2023	R053 On 02-November-23	12.82	Call	Bond Future	2351.6100	1074.7500	2.3516	1.0748	0
02/11/2023	R053 On 02-November-23	12.82	Put	Bond Future	0.0000	29.4000	0.0000	0.0294	0
02/11/2023	R053 On 02-November-23	12.83	Call	Bond Future	2421.1500	1138.9800	2.4212	1.1390	0
02/11/2023	R053 On 02-November-23	12.83	Put	Bond Future	0.0000	24.0900	0.0000	0.0241	0
02/11/2023	R053 On 01-February-24			Bond Future	12.5811	12.7904	96.6779	95.1940	0
02/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4339.4600	3462.9000	4.3395	3.4629	0
02/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1958.4300	2565.7000	1.9584	2.5657	0
02/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4384.5700	3502.8500	4.3846	3.5029	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1935.0200	2537.1300	1.9350	2.5371	0
02/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	4429.8400	3542.9900	4.4298	3.5430	0
02/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1911.8600	2508.8400	1.9119	2.5088	0
02/11/2023	R053 On 02-May-24			Bond Future	12.6940	12.9118	92.9653	91.4483	5,189
02/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	5458.2800	4591.6700	5.4583	4.5917	0
02/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3204.3200	3854.7300	3.2043	3.8547	0
02/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	5500.8000	4630.4400	5.5008	4.6304	0
02/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3179.3200	3825.9800	3.1793	3.8260	0
02/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	5543.1700	4669.0600	5.5432	4.6691	0
02/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3154.2700	3797.1800	3.1543	3.7972	0
02/11/2023	R053 On 01-August-24			Bond Future	12.8103	13.0369	95.0387	93.4877	0
02/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6272.2900	5396.7000	6.2723	5.3967	0
02/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4097.7000	4773.1800	4.0977	4.7732	0
02/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6312.4200	5433.6500	6.3124	5.4337	0
02/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4071.3700	4743.6700	4.0714	4.7437	0
02/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	6352.6100	5470.6900	6.3526	5.4707	0
02/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4045.2000	4714.3500	4.0452	4.7144	0
02/11/2023	R053 On 07-November-24			Bond Future	12.9433	13.1801	91.4452	89.8565	0
02/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5135.1300	4382.5300	5.1351	4.3825	0
02/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6192.2000	7028.2500	6.1922	7.0283	0
02/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5168.4000	4412.6600	5.1684	4.4127	0
02/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6155.8200	6988.7300	6.1558	6.9887	0
02/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5201.7600	4442.8800	5.2018	4.4429	0
02/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6119.6200	6949.3900	6.1196	6.9494	0
02/11/2023	R186 On 02-November-23			Bond Future	9.0700	9.2106	107.7782	107.3952	0
02/11/2023	R186 On 02-November-23	9.15	Call	Bond Future	218.2200	24.7900	0.2182	0.0248	0
02/11/2023	R186 On 02-November-23	9.15	Put	Bond Future	0.0000	189.6300	0.0000	0.1896	0
02/11/2023	R186 On 02-November-23	9.38	Call	Bond Future	842.4100	461.0300	0.8424	0.4610	0
02/11/2023	R186 On 02-November-23	9.38	Put	Bond Future	0.0000	1.6800	0.0000	0.0017	0
02/11/2023	R186 On 02-November-23	9.39	Call	Bond Future	869.4400	487.6100	0.8694	0.4876	0
02/11/2023	R186 On 02-November-23	9.39	Put	Bond Future	0.0000	1.2300	0.0000	0.0012	0
02/11/2023	R186 On 02-November-23	9.40	Call	Bond Future	896.4600	514.3000	0.8965	0.5143	0
02/11/2023	R186 On 02-November-23	9.40	Put	Bond Future	0.0000	0.9000	0.0000	0.0009	0
02/11/2023	R186 On 02-November-23	10.42	Call	Bond Future	3606.4500	3223.3900	3.6065	3.2234	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R186 On 02-November-23	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R186 On 01-February-24			Bond Future	9.0379	9.2365	104.9529	104.4503	74,227
02/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1521.2300	1185.0400	1.5212	1.1850	0
02/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	356.2100	522.6800	0.3562	0.5227	0
02/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1539.8500	1201.5100	1.5399	1.2015	0
02/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	349.8000	514.1200	0.3498	0.5141	0
02/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1558.7400	1218.2700	1.5587	1.2183	0
02/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	343.6700	505.8600	0.3437	0.5059	0
02/11/2023	R186 On 02-May-24			Bond Future	9.0360	9.2563	107.2897	106.7757	10,568
02/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	223.9200	151.1700	0.2239	0.1512	0
02/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2709.4800	3150.7400	2.7095	3.1507	0
02/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	227.2900	153.5700	0.2273	0.1536	0
02/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2688.7300	3129.0200	2.6887	3.1290	0
02/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	230.7000	156.0100	0.2307	0.1560	0
02/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2668.0200	3107.3400	2.6680	3.1073	0
02/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2116.9500	1766.6500	2.1170	1.7667	2,030
02/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	508.5800	672.2900	0.5086	0.6723	0
02/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3394.3000	2973.3000	3.3943	2.9733	0
02/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	263.3300	356.3400	0.2633	0.3563	2,030
02/11/2023	R186 On 01-August-24			Bond Future	9.0317	9.2783	104.3739	103.8482	0
02/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	784.9600	595.6000	0.7850	0.5956	0
02/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1540.5200	1876.8600	1.5405	1.8769	0
02/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	794.7900	603.8300	0.7948	0.6038	0
02/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1528.7700	1863.5100	1.5288	1.8635	0
02/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	804.6800	612.1200	0.8047	0.6121	0
02/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1517.0800	1850.2200	1.5171	1.8502	0
02/11/2023	R186 On 07-November-24			Bond Future	9.0282	9.3103	106.8788	106.3402	24,531
02/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1376.1700	1110.3600	1.3762	1.1104	0
02/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1181.3100	1454.1200	1.1813	1.4541	0
02/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1387.8100	1120.7100	1.3878	1.1207	0
02/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1173.8400	1445.3600	1.1738	1.4454	0
02/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1399.4900	1131.1100	1.3995	1.1311	0
02/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1166.4200	1436.6600	1.1664	1.4367	0
02/11/2023	R197 On 02-November-23			Bond Future	342.5909	342.7615	342.5909	342.7615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R202 On 02-November-23			Bond Future	252.7169	249.7569	252.7169	249.7569	0
02/11/2023	R202 On 01-February-24			Bond Future	254.0005	250.3444	254.0005	250.3444	5,070
02/11/2023	R202 On 02-May-24			Bond Future	259.7169	255.9782	259.7169	255.9782	0
02/11/2023	R202 On 01-August-24			Bond Future	260.4749	256.6556	260.4749	256.6556	0
02/11/2023	R202 On 07-November-24			Bond Future	266.7933	262.8806	266.7933	262.8806	0
02/11/2023	R209 On 02-November-23			Bond Future	12.0350	12.2063	63.8557	63.0708	0
02/11/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R209 On 02-November-23	11.33	Put	Bond Future	3379.7300	4164.6600	3.3797	4.1647	0
02/11/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R209 On 02-November-23	11.34	Put	Bond Future	3330.0600	4114.9900	3.3301	4.1150	0
02/11/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R209 On 02-November-23	11.35	Put	Bond Future	3280.4400	4065.3700	3.2804	4.0654	0
02/11/2023	R209 On 01-February-24			Bond Future	12.1028	12.3167	65.4271	64.4595	14,578
02/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1840.1300	1387.4000	1.8401	1.3874	0
02/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1761.6700	2276.5000	1.7617	2.2765	0
02/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	1864.8100	1408.1700	1.8648	1.4082	0
02/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1740.7100	2251.6300	1.7407	2.2516	0
02/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	1889.5100	1428.9600	1.8895	1.4290	0
02/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1719.8300	2226.8400	1.7198	2.2268	0
02/11/2023	R209 On 02-May-24			Bond Future	12.2074	12.4293	63.7306	62.7414	0
02/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	776.4000	576.1900	0.7764	0.5762	0
02/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5702.0500	6490.9800	5.7021	6.4910	0
02/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	786.5900	584.2400	0.7866	0.5842	0
02/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5662.2800	6449.0700	5.6623	6.4491	0
02/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	796.7400	592.2600	0.7967	0.5923	0
02/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5622.5300	6407.1900	5.6225	6.4072	0
02/11/2023	R209 On 01-August-24			Bond Future	12.3158	12.5461	65.1522	64.1409	0
02/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	1986.3000	1615.8800	1.9863	1.6159	0
02/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4429.2300	5070.1500	4.4292	5.0702	0
02/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2004.6100	1631.8100	2.0046	1.6318	0
02/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4400.7700	5039.3100	4.4008	5.0393	0
02/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2023.0200	1647.8400	2.0230	1.6478	0
02/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4372.4500	5008.6100	4.3725	5.0086	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R209 On 07-November-24			Bond Future	12.4407	12.6806	63.5580	62.5222	4,812
02/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	2879.0900	2413.7500	2.8791	2.4138	0
02/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3897.6800	4468.2100	3.8977	4.4682	0
02/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	2899.9400	2432.4000	2.8999	2.4324	0
02/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3873.9000	4442.2300	3.8739	4.4422	0
02/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	2920.6000	2450.8700	2.9206	2.4509	0
02/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3849.9800	4416.1200	3.8500	4.4161	0
02/11/2023	R210 On 02-November-23			Bond Future	224.7614	223.3081	224.7614	223.3081	0
02/11/2023	R210 On 01-February-24			Bond Future	230.0459	228.2810	230.0459	228.2810	501
02/11/2023	R210 On 02-May-24			Bond Future	231.9649	230.1607	231.9649	230.1607	0
02/11/2023	R210 On 01-August-24			Bond Future	237.1946	235.3492	237.1946	235.3492	0
02/11/2023	R210 On 07-November-24			Bond Future	239.6092	237.7212	239.6092	237.7212	0
02/11/2023	R213 On 02-November-23			Bond Future	10.9800	11.1513	81.6347	80.9023	0
02/11/2023	R213 On 02-November-23	10.94	Call	Bond Future	0.0000	1.1600	0.0000	0.0012	0
02/11/2023	R213 On 02-November-23	10.94	Put	Bond Future	172.2600	905.8900	0.1723	0.9059	0
02/11/2023	R213 On 02-November-23	11.11	Call	Bond Future	556.6500	89.1200	0.5567	0.0891	0
02/11/2023	R213 On 02-November-23	11.11	Put	Bond Future	0.0000	264.9400	0.0000	0.2649	0
02/11/2023	R213 On 02-November-23	11.12	Call	Bond Future	599.2700	104.6200	0.5993	0.1046	0
02/11/2023	R213 On 02-November-23	11.12	Put	Bond Future	0.0000	237.8200	0.0000	0.2378	0
02/11/2023	R213 On 02-November-23	11.13	Call	Bond Future	641.8600	121.8300	0.6419	0.1218	0
02/11/2023	R213 On 02-November-23	11.13	Put	Bond Future	0.0000	212.4400	0.0000	0.2124	0
02/11/2023	R213 On 02-November-23	11.44	Call	Bond Future	1947.9700	1215.9600	1.9480	1.2160	0
02/11/2023	R213 On 02-November-23	11.44	Put	Bond Future	0.0000	0.4600	0.0000	0.0005	0
02/11/2023	R213 On 02-November-23	12.70	Call	Bond Future	6985.7000	6253.2300	6.9857	6.2532	0
02/11/2023	R213 On 02-November-23	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R213 On 01-February-24			Bond Future	11.0394	11.2610	83.6079	82.6837	27,386
02/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3432.1000	2788.5200	3.4321	2.7885	0
02/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	715.7500	996.3600	0.7158	0.9964	0
02/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3462.6100	2816.1900	3.4626	2.8162	0
02/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	706.0300	983.8000	0.7060	0.9838	0
02/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3493.0800	2843.8200	3.4931	2.8438	0
02/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	696.3000	971.2300	0.6963	0.9712	0
02/11/2023	R213 On 02-May-24			Bond Future	11.1314	11.3638	81.9103	80.9654	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	847.4500	625.3600	0.8475	0.6254	0
02/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4431.1400	5153.9700	4.4311	5.1540	0
02/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	857.0000	632.8200	0.8570	0.6328	0
02/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4397.4600	5118.2000	4.3975	5.1182	0
02/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	866.8400	640.5200	0.8668	0.6405	0
02/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4364.0900	5082.6900	4.3641	5.0827	0
02/11/2023	R213 On 01-August-24			Bond Future	11.2275	11.4717	83.7379	82.7717	0
02/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2016.1300	1633.6700	2.0161	1.6337	0
02/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3497.9200	4081.6200	3.4979	4.0816	0
02/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2033.2400	1648.5200	2.0332	1.6485	0
02/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3474.2600	4055.7000	3.4743	4.0557	0
02/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2050.7200	1663.7200	2.0507	1.6637	0
02/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3451.0000	4030.1600	3.4510	4.0302	0
02/11/2023	R213 On 07-November-24			Bond Future	11.3497	11.6078	82.1849	81.1954	0
02/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2737.6500	2283.2900	2.7377	2.2833	0
02/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3279.9300	3815.1500	3.2799	3.8152	0
02/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2756.6700	2300.2600	2.7567	2.3003	0
02/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3259.9900	3793.1600	3.2600	3.7932	0
02/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2776.0800	2317.6100	2.7761	2.3176	0
02/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3240.4700	3771.5800	3.2405	3.7716	0
02/11/2023	R214 On 02-November-23			Bond Future	12.3050	12.4863	59.9914	59.1444	0
02/11/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R214 On 02-November-23	11.45	Put	Bond Future	4267.1900	5114.2200	4.2672	5.1142	0
02/11/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R214 On 02-November-23	11.46	Put	Bond Future	4214.5400	5061.5700	4.2145	5.0616	0
02/11/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R214 On 02-November-23	11.47	Put	Bond Future	4161.9500	5008.9800	4.1620	5.0090	0
02/11/2023	R214 On 01-February-24			Bond Future	12.3873	12.6011	61.4330	60.4467	14,154
02/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1291.3600	934.5100	1.2914	0.9345	0
02/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2465.2300	3094.6900	2.4652	3.0947	0
02/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1311.6500	950.8100	1.3117	0.9508	0
02/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2437.3400	3062.8100	2.4373	3.0628	0
02/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1332.0000	967.1700	1.3320	0.9672	0
02/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2409.5600	3031.0400	2.4096	3.0310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R214 On 02-May-24			Bond Future	12.4877	12.7092	59.4958	58.4875	10,172
02/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	799.6700	593.9200	0.7997	0.5939	0
02/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5860.2800	6662.8600	5.8603	6.6629	0
02/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	810.3100	602.3300	0.8103	0.6023	0
02/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5818.4800	6618.8300	5.8185	6.6188	0
02/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	821.0500	610.8300	0.8211	0.6108	0
02/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5776.8400	6574.9500	5.7768	6.5750	0
02/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1757.2800	1378.9200	1.7573	1.3789	10,000
02/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3493.9400	4123.9100	3.4939	4.1239	0
02/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1797.2500	1412.9300	1.7973	1.4129	7,110
02/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3437.4000	4061.4100	3.4374	4.0614	0
02/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3573.3400	2979.8400	3.5733	2.9798	0
02/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1849.5500	2264.3800	1.8496	2.2644	17,110
02/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5538.8600	4800.2600	5.5389	4.8003	0
02/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1062.6300	1332.3600	1.0626	1.3324	17,110
02/11/2023	R214 On 01-August-24			Bond Future	12.5906	12.8201	60.8231	59.7921	0
02/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2249.5000	1843.8600	2.2495	1.8439	0
02/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4264.2200	4889.5500	4.2642	4.8896	0
02/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2269.4100	1861.3200	2.2694	1.8613	0
02/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4236.1300	4859.0100	4.2361	4.8590	0
02/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2289.2100	1878.6700	2.2892	1.8787	0
02/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4207.9900	4828.4200	4.2080	4.8284	0
02/11/2023	R214 On 07-November-24			Bond Future	12.7124	12.9510	58.9741	57.9182	0
02/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3329.2000	2822.8900	3.3292	2.8229	0
02/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3837.2500	4386.8000	3.8373	4.3868	0
02/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3351.2400	2842.7800	3.3512	2.8428	0
02/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3813.8200	4361.2200	3.8138	4.3612	0
02/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3373.3600	2862.7500	3.3734	2.8628	0
02/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3790.5100	4335.7600	3.7905	4.3358	0
02/11/2023	R248 On 02-November-23			Bond Future	12.4750	12.6564	73.3282	72.3093	0
02/11/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R248 On 02-November-23	11.47	Put	Bond Future	6148.2600	7167.1400	6.1483	7.1671	0
02/11/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R248 On 02-November-23	11.48	Put	Bond Future	6082.5700	7101.4500	6.0826	7.1015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R248 On 02-November-23	11.49	Put	Bond Future	6016.9700	7035.8500	6.0170	7.0359	0
02/11/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R248 On 02-November-23	11.80	Put	Bond Future	4030.3900	5049.2700	4.0304	5.0493	0
02/11/2023	R248 On 02-November-23	12.50	Call	Bond Future	141.9600	14.7400	0.1420	0.0147	0
02/11/2023	R248 On 02-November-23	12.50	Put	Bond Future	0.0000	891.6600	0.0000	0.8917	0
02/11/2023	R248 On 02-November-23	13.60	Call	Bond Future	5924.6900	4905.8100	5.9247	4.9058	0
02/11/2023	R248 On 02-November-23	13.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/11/2023	R248 On 01-February-24			Bond Future	12.5592	12.7789	75.1173	73.9015	224,579
02/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	336.8000	210.0100	0.3368	0.2100	1,000
02/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6759.2400	7848.1700	6.7592	7.8482	0
02/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1183.1200	825.6900	1.1831	0.8257	0
02/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3609.4400	4467.7300	3.6094	4.4677	0
02/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1204.0000	841.8600	1.2040	0.8419	0
02/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3570.7500	4424.3300	3.5708	4.4243	0
02/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1224.9600	858.1200	1.2250	0.8581	0
02/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3532.2200	4381.1000	3.5322	4.3811	0
02/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1541.7500	1107.6100	1.5418	1.1076	100
02/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	3025.0000	3806.5800	3.0250	3.8066	0
02/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4085.5600	3284.6800	4.0856	3.2847	0
02/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1158.3400	1573.1800	1.1583	1.5732	1,100
02/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5136.5300	4241.5700	5.1365	4.2416	0
02/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	827.3900	1148.1500	0.8274	1.1482	1,000
02/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7306.6400	6278.3800	7.3066	6.2784	0
02/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	427.1600	614.6200	0.4272	0.6146	1,100
02/11/2023	R248 On 02-May-24			Bond Future	12.6664	12.8945	72.3407	71.0978	12,631
02/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	711.0400	516.0500	0.7110	0.5161	1,500
02/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8386.7100	9434.6200	8.3867	9.4346	0
02/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	774.3800	564.9900	0.7744	0.5650	0
02/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	8054.0700	9087.5800	8.0541	9.0876	0
02/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	785.3700	573.5100	0.7854	0.5735	0
02/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7999.4000	9030.4400	7.9994	9.0304	0
02/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	796.4800	582.1400	0.7965	0.5821	0
02/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7944.9500	8973.5100	7.9450	8.9735	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2445.9500	1939.2200	2.4460	1.9392	1,500
02/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3948.2400	4684.4100	3.9482	4.6844	0
02/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	4772.3100	4011.2500	4.7723	4.0113	0
02/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2131.1300	2612.9700	2.1311	2.6130	1,500
02/11/2023	R248 On 01-August-24			Bond Future	12.7765	13.0136	73.9545	72.6837	13,000
02/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2631.5300	2144.4000	2.6315	2.1444	0
02/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5315.8200	6099.5100	5.3158	6.0995	0
02/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2655.1100	2164.9800	2.6551	2.1650	0
02/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5281.2200	6061.9100	5.2812	6.0619	0
02/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2678.8000	2185.6600	2.6788	2.1857	0
02/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5246.8100	6024.4900	5.2468	6.0245	0
02/11/2023	R248 On 07-November-24			Bond Future	12.9064	13.1537	71.2750	69.9735	0
02/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4061.3100	3439.4400	4.0613	3.4394	0
02/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4743.7300	5423.3700	4.7437	5.4234	0
02/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4088.4400	3463.9600	4.0884	3.4640	0
02/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4716.4300	5393.4600	4.7164	5.3935	0
02/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4115.6400	3488.5500	4.1156	3.4886	0
02/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4689.2800	5363.7000	4.6893	5.3637	0
02/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0