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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
05/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	2025 On 02-November-23			Bond Future	172.6519	172.6220	172.6519	172.6220	4,757
05/10/2023	2025 On 01-February-24			Bond Future	174.7249	174.6945	174.7249	174.6945	7,854
05/10/2023	2025 On 02-May-24			Bond Future	178.7192	178.6881	178.7192	178.6881	0
05/10/2023	2025 On 01-August-24			Bond Future	180.9566	180.9244	180.9566	180.9244	0
05/10/2023	2025 On 07-November-24			Bond Future	185.2886	185.2549	185.2886	185.2549	0
05/10/2023	2029 On 02-November-23			Bond Future	124.4477	124.2677	124.4477	124.2677	1,782
05/10/2023	2029 On 01-February-24			Bond Future	127.2340	127.0500	127.2340	127.0500	2,664
05/10/2023	2029 On 02-May-24			Bond Future	128.7770	128.5888	128.7770	128.5888	0
05/10/2023	2029 On 01-August-24			Bond Future	131.7133	131.5206	131.7133	131.5206	0
05/10/2023	2029 On 07-November-24			Bond Future	133.4661	133.2682	133.4661	133.2682	0
05/10/2023	2030 On 02-November-23			Bond Future	11.0234	11.1365	88.7527	88.2971	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
05/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
05/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	6133.4400	6589.0000	6.1334	6.5890	0
05/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0700	0.0200	0.0001	0.0000	500
05/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4737.6000	5193.1100	4.7376	5.1931	0
05/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.9800	0.3700	0.0010	0.0004	800
05/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3964.8300	4419.7800	3.9648	4.4198	0
05/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	42.2900	23.6500	0.0423	0.0237	500
05/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2650.8400	3087.7600	2.6508	3.0878	0
05/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	187.4400	122.6300	0.1874	0.1226	500
05/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1837.5100	2228.2600	1.8375	2.2283	0
05/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	414.3100	294.9600	0.4143	0.2950	0
05/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1323.2600	1659.4700	1.3233	1.6595	0
05/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	430.1000	307.4200	0.4301	0.3074	0
05/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1298.1100	1630.9900	1.2981	1.6310	0
05/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	446.1400	320.1200	0.4461	0.3201	0
05/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	1273.2300	1602.7700	1.2732	1.6028	0
05/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1076.2200	848.0500	1.0762	0.8481	500
05/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	686.7900	914.1800	0.6868	0.9142	0
05/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	1965.0800	1647.9900	1.9651	1.6480	0
05/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	340.8400	479.3100	0.3408	0.4793	500
05/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2418.6800	2070.6300	2.4187	2.0706	0
05/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	244.0800	351.5900	0.2441	0.3516	800
05/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	4901.4000	4471.0800	4.9014	4.4711	0
05/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	41.3700	66.6100	0.0414	0.0666	500
05/10/2023	2030 On 01-February-24			Bond Future	11.1308	11.2502	86.7122	86.2466	21,030
05/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	214.3400	175.1400	0.2143	0.1751	400
05/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6602.7100	7029.0800	6.6027	7.0291	0
05/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	340.8300	281.1700	0.3408	0.2812	500
05/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5372.6900	5778.6000	5.3727	5.7786	0
05/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	360.5400	297.8000	0.3605	0.2978	1,360
05/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	5224.5800	5627.4100	5.2246	5.6274	0
05/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	397.7500	329.2900	0.3978	0.3293	500
05/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4969.0200	5366.1300	4.9690	5.3661	0
05/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	438.1800	363.6100	0.4382	0.3636	400

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05/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4717.8500	5108.8500	4.7179	5.1089	0
05/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	495.5400	412.4900	0.4955	0.4125	200
05/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4402.0000	4784.5200	4.4020	4.7845	0
05/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	690.6600	581.3600	0.6907	0.5814	500
05/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3652.0100	4008.2800	3.6520	4.0083	0
05/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1545.4800	1346.0500	1.5455	1.3461	0
05/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	2059.3400	2325.4800	2.0593	2.3255	700
05/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2186.9700	1937.9700	2.1870	1.9380	0
05/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1489.1200	1705.6900	1.4891	1.7057	1,360
05/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2279.0300	2023.8100	2.2790	2.0238	0
05/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1426.3700	1636.7200	1.4264	1.6367	0
05/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2302.4100	2045.6600	2.3024	2.0457	0
05/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1411.1100	1619.9300	1.4111	1.6199	0
05/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2325.7300	2067.4300	2.3257	2.0674	0
05/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1395.8000	1603.0700	1.3958	1.6031	0
05/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3295.2600	2982.7100	3.2953	2.9827	0
05/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	913.6400	1066.6600	0.9136	1.0667	200
05/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3574.7700	3249.6400	3.5748	3.2496	0
05/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	816.2800	956.7200	0.8163	0.9567	500
05/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3603.1700	3276.8300	3.6032	3.2768	0
05/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	807.1100	946.3400	0.8071	0.9463	500
05/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4304.1100	3950.7900	4.3041	3.9508	0
05/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	612.6700	724.9200	0.6127	0.7249	400
05/10/2023	2030 On 02-May-24			Bond Future	11.2409	11.3671	88.6741	88.1980	0
05/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	458.3700	391.7200	0.4584	0.3917	1,000
05/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6713.4900	7122.9400	6.7135	7.1229	0
05/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	538.6300	461.8800	0.5386	0.4619	0
05/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	6176.6300	6575.9800	6.1766	6.5760	0
05/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	544.4300	466.9700	0.5444	0.4670	0
05/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	6141.4700	6540.1100	6.1415	6.5401	0
05/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	550.1000	471.9300	0.5501	0.4719	0
05/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	6106.2000	6504.1300	6.1062	6.5041	0
05/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	774.6300	669.8300	0.7746	0.6698	1,000
05/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4992.3700	5363.6700	4.9924	5.3637	0

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05/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1276.0800	1122.0000	1.2761	1.1220	500
05/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3668.3000	3990.3200	3.6683	3.9903	0
05/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1564.0400	1385.7600	1.5640	1.3858	1,080
05/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	3176.8200	3474.6400	3.1768	3.4746	0
05/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2085.8800	1869.9500	2.0859	1.8700	500
05/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2545.4000	2805.5700	2.5454	2.8056	0
05/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	3953.4800	3643.1000	3.9535	3.6431	0
05/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1355.4600	1521.1800	1.3555	1.5212	1,000
05/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5144.6300	4794.5300	5.1446	4.7945	0
05/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	961.3700	1087.3700	0.9614	1.0874	1,080
05/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7395.0100	6994.7100	7.3950	6.9947	0
05/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	526.8900	602.6900	0.5269	0.6027	500
05/10/2023	2030 On 01-August-24			Bond Future	11.3647	11.4984	86.6695	86.1825	0
05/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1107.1700	974.7500	1.1072	0.9748	0
05/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4838.3900	5192.9800	4.8384	5.1930	0
05/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1116.7000	983.3700	1.1167	0.9834	0
05/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4809.4300	5163.1100	4.8094	5.1631	0
05/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1126.2900	992.0500	1.1263	0.9921	0
05/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4780.5400	5133.3100	4.7805	5.1333	0
05/10/2023	2030 On 07-November-24			Bond Future	11.5177	11.6603	88.7192	88.2203	221
05/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1541.7800	1374.6100	1.5418	1.3746	0
05/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4326.4400	4658.1700	4.3264	4.6582	0
05/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1555.1400	1386.9700	1.5551	1.3870	0
05/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4303.2900	4634.0200	4.3033	4.6340	0
05/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1568.5700	1399.3900	1.5686	1.3994	0
05/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	4280.2400	4609.9600	4.2802	4.6100	0
05/10/2023	2032 On 02-November-23			Bond Future	11.8995	11.9973	81.7879	81.3455	165,218
05/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
05/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7457.6800	7900.1300	7.4577	7.9001	0
05/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	500
05/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	6295.5300	6737.9700	6.2955	6.7380	0
05/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	500
05/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	6245.4500	6687.8900	6.2455	6.6879	0
05/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0500	0.0200	0.0001	0.0000	500

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05/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5647.4900	6089.9100	5.6475	6.0899	0
05/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.2800	0.1200	0.0003	0.0001	10,000
05/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4956.7900	5399.0800	4.9568	5.3991	0
05/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1.4600	0.6500	0.0015	0.0007	0
05/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	4225.6600	4667.3000	4.2257	4.6673	500
05/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	5.6400	2.8200	0.0056	0.0028	500
05/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3794.3700	4234.0000	3.7944	4.2340	0
05/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	25.3100	14.4500	0.0253	0.0145	0
05/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	3190.1600	3621.7500	3.1902	3.6218	0
05/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	27.9000	16.0600	0.0279	0.0161	0
05/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	3145.0100	3575.6200	3.1450	3.5756	0
05/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	30.7100	17.8300	0.0307	0.0178	0
05/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	3100.1100	3529.6800	3.1001	3.5297	0
05/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	44.0600	26.4400	0.0441	0.0264	0
05/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2922.9900	3347.8200	2.9230	3.3478	500
05/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	201.8300	139.5200	0.2018	0.1395	0
05/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	2043.2400	2423.3800	2.0432	2.4234	500
05/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	328.6600	237.5900	0.3287	0.2376	0
05/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1704.0400	2055.4200	1.7040	2.0554	15,500
05/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	656.2800	505.9100	0.6563	0.5059	0
05/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	1201.4500	1493.5300	1.2015	1.4935	500
05/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	939.9200	748.8600	0.9399	0.7489	0
05/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	937.7400	1189.1300	0.9377	1.1891	0
05/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2041.1200	1743.9500	2.0411	1.7440	0
05/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	425.6800	570.9600	0.4257	0.5710	500
05/10/2023	2032 On 01-February-24			Bond Future	12.0283	12.1306	83.5990	83.1468	10,278
05/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	99.0700	81.8300	0.0991	0.0818	1,200
05/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9737.8100	10172.7500	9.7378	10.1728	0
05/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	276.3300	232.8200	0.2763	0.2328	500
05/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6998.5600	7407.2300	6.9986	7.4072	0
05/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	363.7400	308.3500	0.3637	0.3084	1,200
05/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	6254.3000	6651.0900	6.2543	6.6511	0
05/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	375.4100	318.4800	0.3754	0.3185	200
05/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	6168.8100	6564.0600	6.1688	6.5641	0

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05/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	611.4200	525.5700	0.6114	0.5256	500
05/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4916.7000	5283.0300	4.9167	5.2830	0
05/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1573.0600	1398.9000	1.5731	1.3989	0
05/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2819.5000	3097.5200	2.8195	3.0975	200
05/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1735.6900	1549.6200	1.7357	1.5496	0
05/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2621.2000	2887.3100	2.6212	2.8873	0
05/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1756.6300	1569.0800	1.7566	1.5691	0
05/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2597.1700	2861.8000	2.5972	2.8618	0
05/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1777.7200	1588.6800	1.7777	1.5887	0
05/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2573.3200	2836.4600	2.5733	2.8365	0
05/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3430.8200	3150.4800	3.4308	3.1505	0
05/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1373.8500	1545.6900	1.3739	1.5457	200
05/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	3787.4300	3492.3900	3.7874	3.4924	0
05/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1218.2500	1375.3900	1.2183	1.3754	1,200
05/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4124.8500	3817.1200	4.1249	3.8171	0
05/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	1090.0100	1234.4600	1.0900	1.2345	500
05/10/2023	2032 On 02-May-24			Bond Future	12.1573	12.2645	81.3276	80.8651	0
05/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	453.8700	397.9800	0.4539	0.3980	1,000
05/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8748.0300	9154.5500	8.7480	9.1546	0
05/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	558.2100	491.4200	0.5582	0.4914	0
05/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7973.2200	8368.8400	7.9732	8.3688	0
05/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	564.6200	497.1700	0.5646	0.4972	0
05/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7931.1100	8326.0700	7.9311	8.3261	0
05/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	570.9300	502.8400	0.5709	0.5028	0
05/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7888.9500	8283.2700	7.8890	8.2833	0
05/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	590.5500	520.4700	0.5906	0.5205	500
05/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7763.3400	8155.6700	7.7633	8.1557	0
05/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	631.2900	557.1200	0.6313	0.5571	1,550
05/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7514.5600	7902.8000	7.5146	7.9028	0
05/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	792.3900	702.5800	0.7924	0.7026	1,000
05/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6672.0200	7044.6200	6.6720	7.0446	0
05/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1004.7300	895.4900	1.0047	0.8955	500
05/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5802.1700	6155.3400	5.8022	6.1553	0
05/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1313.9000	1179.1600	1.3139	1.1792	1,550

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4909.0800	5236.7500	4.9091	5.2368	0
05/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	4785.5200	4482.6000	4.7855	4.4826	0
05/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1653.1100	1812.6000	1.6531	1.8126	1,000
05/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5621.8100	5295.2200	5.6218	5.2952	0
05/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1350.1100	1485.9300	1.3501	1.4859	500
05/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6146.0200	5806.5000	6.1460	5.8065	0
05/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1193.3800	1316.2700	1.1934	1.3163	1,550
05/10/2023	2032 On 01-August-24			Bond Future	12.2956	12.4081	83.1627	82.6896	0
05/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1160.6900	1043.1200	1.1607	1.0431	0
05/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	6282.4300	6637.8900	6.2824	6.6379	0
05/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1171.1300	1052.7100	1.1711	1.0527	0
05/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	6247.1600	6601.7700	6.2472	6.6018	0
05/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1181.6500	1062.3800	1.1817	1.0624	0
05/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	6212.0000	6565.7600	6.2120	6.5658	0
05/10/2023	2032 On 07-November-24			Bond Future	12.4710	12.5898	80.9627	80.4781	243
05/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1532.6200	1387.8100	1.5326	1.3878	0
05/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5774.0700	6113.8400	5.7741	6.1138	0
05/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1544.7500	1399.0500	1.5448	1.3991	0
05/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5742.4100	6081.2900	5.7424	6.0813	0
05/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1556.9400	1410.3600	1.5569	1.4104	0
05/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5710.8500	6048.8500	5.7109	6.0489	0
05/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	1774.5500	1613.6700	1.7746	1.6137	1,615
05/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5275.5900	5599.2900	5.2756	5.5993	0
05/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5595.0600	5276.8700	5.5951	5.2769	0
05/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	2057.7700	2224.1600	2.0578	2.2242	1,615
05/10/2023	2033 On 02-November-23			Bond Future	116.6124	116.5902	116.6124	116.5902	1,771
05/10/2023	2033 On 01-February-24			Bond Future	119.2233	119.2006	119.2233	119.2006	6,284
05/10/2023	2033 On 02-May-24			Bond Future	120.4880	120.4648	120.4880	120.4648	0
05/10/2023	2033 On 01-August-24			Bond Future	123.2353	123.2114	123.2353	123.2114	0
05/10/2023	2033 On 07-November-24			Bond Future	124.6869	124.6619	124.6869	124.6619	0
05/10/2023	2037 On 02-November-23			Bond Future	12.8374	12.9352	74.9798	74.4959	67,590
05/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	4.9300	3.2000	0.0049	0.0032	0
05/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6852.3900	7334.5800	6.8524	7.3346	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	5.2500	3.4100	0.0053	0.0034	0
05/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6795.9400	7278.0200	6.7959	7.2780	0
05/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	5.5800	3.6300	0.0056	0.0036	0
05/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6739.5600	7221.5300	6.7396	7.2215	0
05/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	63.1700	43.9400	0.0632	0.0439	731
05/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	4305.1400	4769.8300	4.3051	4.7698	0
05/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	476.2400	366.6000	0.4762	0.3666	731
05/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	2081.5100	2455.7900	2.0815	2.4558	0
05/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5041.8300	4595.7600	5.0418	4.5958	0
05/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	73.4600	111.3100	0.0735	0.1113	731
05/10/2023	2037 On 01-February-24			Bond Future	12.9760	13.0778	72.3840	71.8894	82,958
05/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	731.2600	630.3300	0.7313	0.6303	2,500
05/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	5257.4000	5651.0700	5.2574	5.6511	0
05/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1042.3900	910.2800	1.0424	0.9103	0
05/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4406.5900	4769.0800	4.4066	4.7691	0
05/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1058.1800	924.5900	1.0582	0.9246	0
05/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4370.1800	4731.1900	4.3702	4.7312	0
05/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1074.1300	939.0400	1.0741	0.9390	0
05/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	4333.9800	4693.4900	4.3340	4.6935	0
05/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2336.9700	2106.6800	2.3370	2.1067	0
05/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2562.2900	2826.6000	2.5623	2.8266	2,500
05/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5439.5800	5076.8200	5.4396	5.0768	0
05/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	995.2600	1127.1000	0.9953	1.1271	2,500
05/10/2023	2037 On 02-May-24			Bond Future	13.1154	13.2214	74.0217	73.5159	0
05/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	526.0700	460.9200	0.5261	0.4609	0
05/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9330.6800	9771.3100	9.3307	9.7713	0
05/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	532.9100	467.0400	0.5329	0.4670	0
05/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	9280.7700	9720.6800	9.2808	9.7207	0
05/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	539.9400	473.3500	0.5399	0.4734	0
05/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	9231.1000	9670.2900	9.2311	9.6703	0
05/10/2023	2037 On 01-August-24			Bond Future	13.2661	13.3766	71.4358	70.9185	0
05/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1449.6700	1313.6700	1.4497	1.3137	0
05/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7313.3200	7694.6900	7.3133	7.6947	0
05/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1462.2500	1325.3200	1.4623	1.3253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	7273.1300	7653.5700	7.2731	7.6536	0
05/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1474.9100	1337.0500	1.4749	1.3371	1,383
05/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	7233.0700	7612.5800	7.2331	7.6126	0
05/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3439.7400	3189.8800	3.4397	3.1899	0
05/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3893.8300	4161.3400	3.8938	4.1613	1,383
05/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5185.8700	4870.6700	5.1859	4.8707	0
05/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2648.5200	2850.6900	2.6485	2.8507	1,383
05/10/2023	2037 On 07-November-24			Bond Future	13.4378	13.5535	73.1237	72.5938	469
05/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2233.3200	2051.0700	2.2333	2.0511	0
05/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6402.9100	6750.5900	6.4029	6.7506	0
05/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2250.8100	2067.5600	2.2508	2.0676	0
05/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6370.3500	6717.0300	6.3704	6.7170	0
05/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2268.3700	2084.1200	2.2684	2.0841	0
05/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6337.9000	6683.5800	6.3379	6.6836	0
05/10/2023	2038 On 02-November-23			Bond Future	126.3289	126.0153	126.3289	126.0153	2,726
05/10/2023	2038 On 01-February-24			Bond Future	127.1408	126.8201	127.1408	126.8201	1,961
05/10/2023	2038 On 02-May-24			Bond Future	130.0473	129.7193	130.0473	129.7193	0
05/10/2023	2038 On 01-August-24			Bond Future	130.9450	130.6093	130.9450	130.6093	0
05/10/2023	2038 On 07-November-24			Bond Future	134.0785	133.7341	134.0785	133.7341	0
05/10/2023	2040 On 02-November-23			Bond Future	13.0478	13.1608	75.3503	74.7649	36,437
05/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.8400	0.4700	0.0008	0.0005	875
05/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8841.7000	9426.7800	8.8417	9.4268	0
05/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	1.4900	0.8500	0.0015	0.0009	0
05/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8345.2600	8930.0700	8.3453	8.9301	0
05/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	1.6000	0.9200	0.0016	0.0009	0
05/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	8283.5600	8868.3300	8.2836	8.8683	0
05/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	1.7100	0.9800	0.0017	0.0010	0
05/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	8221.9400	8806.6600	8.2219	8.8067	0
05/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	6.3600	3.7900	0.0064	0.0038	128
05/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	7007.0000	7589.8800	7.0070	7.5899	0
05/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	34.4300	21.6900	0.0344	0.0217	225
05/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	5258.4300	5831.1400	5.2584	5.8311	0
05/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	319.6800	227.3000	0.3197	0.2273	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2716.9000	3209.9700	2.7169	3.2100	0
05/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	978.5700	756.1800	0.9786	0.7562	0
05/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1386.3800	1749.4400	1.3864	1.7494	875
05/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1326.0300	1051.1700	1.3260	1.0512	0
05/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	1054.6100	1365.2000	1.0546	1.3652	1,100
05/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3270.8000	2812.0200	3.2708	2.8120	0
05/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	282.7800	409.4500	0.2828	0.4095	128
05/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4376.3600	3863.9400	4.3764	3.8639	0
05/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	138.1300	211.1600	0.1381	0.2112	1,100
05/10/2023	2040 On 01-February-24			Bond Future	13.1878	13.3054	72.5123	71.9139	97,612
05/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	797.7900	671.5600	0.7978	0.6716	0
05/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5411.9300	5884.0700	5.4119	5.8841	0
05/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	811.4600	683.5600	0.8115	0.6836	0
05/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5369.1700	5839.6400	5.3692	5.8396	0
05/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	825.2800	695.7100	0.8253	0.6957	0
05/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	5326.6200	5795.4200	5.3266	5.7954	0
05/10/2023	2040 On 02-May-24			Bond Future	13.3282	13.4506	74.1530	73.5411	0
05/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	513.7600	439.4900	0.5138	0.4395	0
05/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	10115.8800	10653.5000	10.1159	10.6535	0
05/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	520.7700	445.6500	0.5208	0.4457	0
05/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	10061.7000	10598.4700	10.0617	10.5985	0
05/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	527.7400	451.7600	0.5277	0.4518	0
05/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	10007.5600	10543.4700	10.0076	10.5435	0
05/10/2023	2040 On 01-August-24			Bond Future	13.4795	13.6072	71.3196	70.6937	0
05/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1554.9200	1387.9200	1.5549	1.3879	0
05/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7662.2000	8121.0900	7.6622	8.1211	0
05/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1568.4100	1400.2800	1.5684	1.4003	0
05/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7619.5600	8077.3200	7.6196	8.0773	0
05/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1581.9900	1412.7100	1.5820	1.4127	0
05/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7577.0800	8033.6900	7.5771	8.0337	0
05/10/2023	2040 On 07-November-24			Bond Future	13.6508	13.7844	73.0043	72.3633	953
05/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2504.3400	2275.1700	2.5043	2.2752	0
05/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6603.6300	7015.4500	6.6036	7.0155	0
05/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2523.5300	2293.1600	2.5235	2.2932	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6570.0100	6980.6300	6.5700	6.9806	0
05/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2542.5200	2310.9400	2.5425	2.3109	0
05/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6536.2500	6945.6600	6.5363	6.9457	0
05/10/2023	2044 On 02-November-23			Bond Future	13.1318	13.2346	71.4973	70.9692	51,691
05/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.6000	0.3600	0.0006	0.0004	0
05/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	9084.5400	9612.4400	9.0845	9.6124	0
05/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.6500	0.3900	0.0007	0.0004	0
05/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	9021.0000	9548.8800	9.0210	9.5489	0
05/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.7000	0.4200	0.0007	0.0004	0
05/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8957.5500	9485.4100	8.9576	9.4854	0
05/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	12.2900	7.9200	0.0123	0.0079	5,860
05/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6317.0500	6840.8200	6.3171	6.8408	0
05/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	406.8000	305.0900	0.4068	0.3051	0
05/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	2431.0100	2857.4400	2.4310	2.8574	5,860
05/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	858.2600	676.2800	0.8583	0.6763	0
05/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1545.8800	1892.0400	1.5459	1.8920	6,375
05/10/2023	2044 On 01-February-24			Bond Future	13.2685	13.3755	68.6992	68.1594	51,026
05/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	621.7300	527.6200	0.6217	0.5276	0
05/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	6030.6900	6476.4000	6.0307	6.4764	0
05/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	631.9300	536.5500	0.6319	0.5366	0
05/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5983.1800	6427.6200	5.9832	6.4276	0
05/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	642.3600	545.6900	0.6424	0.5457	0
05/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5935.9800	6379.1300	5.9360	6.3791	0
05/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2454.9200	2198.0800	2.4549	2.1981	0
05/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2548.7800	2831.7600	2.5488	2.8318	5,000
05/10/2023	2044 On 02-May-24			Bond Future	13.4051	13.5164	70.2535	69.7015	0
05/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	485.5100	421.1800	0.4855	0.4212	0
05/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10304.8400	10792.5000	10.3048	10.7925	0
05/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	492.3300	427.2300	0.4923	0.4272	0
05/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	10249.1400	10736.0300	10.2491	10.7360	0
05/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	499.2200	433.3500	0.4992	0.4334	0
05/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	10193.5900	10679.7100	10.1936	10.6797	0
05/10/2023	2044 On 01-August-24			Bond Future	13.5521	13.6682	67.4574	66.8928	0
05/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1403.5900	1263.8100	1.4036	1.2638	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	8158.1700	8582.9800	8.1582	8.5830	0
05/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1416.2500	1275.4600	1.4163	1.2755	0
05/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	8113.3600	8537.1600	8.1134	8.5372	0
05/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1428.9900	1287.2000	1.4290	1.2872	0
05/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	8068.6900	8491.4900	8.0687	8.4915	0
05/10/2023	2044 On 07-November-24			Bond Future	13.7179	13.8394	69.0506	68.4723	0
05/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2499.7400	2292.4200	2.4997	2.2924	0
05/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6629.2800	7000.2500	6.6293	7.0003	0
05/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2518.8000	2310.3800	2.5188	2.3104	0
05/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6595.2700	6965.1400	6.5953	6.9651	0
05/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2537.9200	2328.4100	2.5379	2.3284	0
05/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6561.3900	6930.1700	6.5614	6.9302	0
05/10/2023	2046 On 02-November-23			Bond Future	107.5086	107.9012	107.5086	107.9012	11,062
05/10/2023	2046 On 01-February-24			Bond Future	109.9157	110.3171	109.9157	110.3171	5,077
05/10/2023	2046 On 02-May-24			Bond Future	110.2824	110.6932	110.2824	110.6932	0
05/10/2023	2046 On 01-August-24			Bond Future	112.7967	113.2167	112.7967	113.2167	0
05/10/2023	2046 On 07-November-24			Bond Future	113.2951	113.7246	113.2951	113.7246	0
05/10/2023	2050 On 02-November-23			Bond Future	109.7781	109.8495	109.7781	109.8495	10,362
05/10/2023	2050 On 01-February-24			Bond Future	109.9886	110.0617	109.9886	110.0617	3,717
05/10/2023	2050 On 02-May-24			Bond Future	112.5031	112.5778	112.5031	112.5778	0
05/10/2023	2050 On 01-August-24			Bond Future	112.7640	112.8402	112.7640	112.8402	0
05/10/2023	2050 On 07-November-24			Bond Future	115.4621	115.5397	115.4621	115.5397	0
05/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	AL37 On 02-November-23			Index Future	889.2690	885.5540	889.2690	885.5540	0
05/10/2023	AL37 On 01-February-24			Index Future	908.9610	905.1650	908.9610	905.1650	0
05/10/2023	AL37 On 02-May-24			Index Future	929.5260	925.6450	929.5260	925.6450	0
05/10/2023	AL37 On 01-August-24			Index Future	950.5150	946.5440	950.5150	946.5440	0
05/10/2023	AL37 On 07-November-24			Index Future	973.0660	968.9980	973.0660	968.9980	0
05/10/2023	AL7T On 02-November-23			Index Future	993.5470	987.6190	993.5470	987.6190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	AL7T On 01-February-24			Index Future	1015.5480	1009.4890	1015.5480	1,009.4890	0
05/10/2023	AL7T On 02-May-24			Index Future	1038.5250	1032.3290	1038.5250	1,032.3290	0
05/10/2023	AL7T On 01-August-24			Index Future	1061.9750	1055.6380	1061.9750	1,055.6380	0
05/10/2023	AL7T On 07-November-24			Index Future	1087.1710	1080.6790	1087.1710	1,080.6790	0
05/10/2023	ALBI On 02-November-23			Index Future	871.2800	866.1230	871.2800	866.1230	107
05/10/2023	ALBI On 01-February-24			Index Future	890.5740	885.3030	890.5740	885.3030	0
05/10/2023	ALBI On 02-May-24			Index Future	910.7230	905.3330	910.7230	905.3330	0
05/10/2023	ALBI On 01-August-24			Index Future	931.2880	925.7740	931.2880	925.7740	0
05/10/2023	ALBI On 07-November-24			Index Future	953.3830	947.7350	953.3830	947.7350	0
05/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	C214 On 28-February-41			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	C253 On 31-March-53			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	C219 On 31-March-29			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	C303 On 14-August-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
05/10/2023	C303 On 28-February-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	C333 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	C431 On 31-January-31			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	C442 On 25-April-42			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	C446 On 31-March-46			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	CI43 On 31-January-43			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	CI58 On 31-January-58			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	CS26 On 02-April-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	CS33 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
05/10/2023	ES33 On 02-November-23			Bond Future	13.3434		13.4467	69.5373	69.1087	0
05/10/2023	ES33 On 01-February-24			Bond Future	13.5200		13.6280	71.0942	70.6560	0
05/10/2023	ES33 On 02-May-24			Bond Future	13.6947		13.8076	68.9196	68.4713	0
05/10/2023	ES33 On 01-August-24			Bond Future	13.8791		13.9972	70.4901	70.0315	0
05/10/2023	ES33 On 07-November-24			Bond Future	14.1082		14.2324	68.3704	67.9006	0
05/10/2023	ES42 On 02-November-23			Bond Future	13.8055		13.9087	65.1295	64.6529	0
05/10/2023	ES42 On 01-February-24			Bond Future	13.9662		14.0738	66.5877	66.1005	0
05/10/2023	ES42 On 02-May-24			Bond Future	14.1314		14.2437	63.8471	63.3488	0
05/10/2023	ES42 On 01-August-24			Bond Future	14.3011		14.4183	65.3014	64.7915	0
05/10/2023	ES42 On 07-November-24			Bond Future	14.5075		14.6306	62.5924	62.0700	0
05/10/2023	GOVI On 02-November-23			GOVI	858.6330		853.5300	858.6330	853.5300	817
05/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	271670.0000		322700.0000	27.1670	32.2700	0
05/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	271770.0000	322800.0000	27.1770	32.2800	0
05/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	271870.0000	322900.0000	27.1870	32.2900	0
05/10/2023	GOVI On 01-February-24			GOVI	877.6460	872.4310	877.6460	872.4310	0
05/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	23340.0000	75490.0000	2.3340	7.5490	0
05/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	23440.0000	75590.0000	2.3440	7.5590	0
05/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	23540.0000	75690.0000	2.3540	7.5690	0
05/10/2023	GOVI On 02-May-24			GOVI	897.5030	892.1700	897.5030	892.1700	0
05/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	534670.0000	588000.0000	53.4670	58.8000	0
05/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	534770.0000	588100.0000	53.4770	58.8100	0
05/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	534870.0000	588200.0000	53.4870	58.8200	0
05/10/2023	GOVI On 01-August-24			GOVI	917.7690	912.3140	917.7690	912.3140	0
05/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	256010.0000	310560.0000	25.6010	31.0560	0
05/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	256110.0000	310660.0000	25.6110	31.0660	0
05/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	256210.0000	310760.0000	25.6210	31.0760	0
05/10/2023	GOVI On 07-November-24			GOVI	939.5430	933.9550	939.5430	933.9550	0
05/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	92370.0000	148250.0000	9.2370	14.8250	0
05/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	92470.0000	148350.0000	9.2470	14.8350	0
05/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	92570.0000	148450.0000	9.2570	14.8450	0
05/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/10/2023	IGOV On 02-November-23			Index Future	327.8340	327.8500	327.8340	327.8500	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	IGOV On 01-February-24			Index Future	335.1740	335.1900	335.1740	335.1900	0
05/10/2023	IGOV On 02-May-24			Index Future	342.8360	342.8530	342.8360	342.8530	0
05/10/2023	IGOV On 01-August-24			Index Future	350.6550	350.6710	350.6550	350.6710	0
05/10/2023	IGOV On 07-November-24			Index Future	359.0550	359.0710	359.0550	359.0710	0
05/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3600	8.3590	91.6400	91.6410	0
05/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3900	8.3990	91.6100	91.6010	0
05/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5700	8.6090	91.4300	91.3910	0
05/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5700	8.6390	91.4300	91.3610	0
05/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.6400	8.6890	91.3600	91.3110	0
05/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.6400	8.6990	91.3600	91.3010	0
05/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.5900	8.6390	91.4100	91.3610	0
05/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.5000	8.5490	91.5000	91.4510	0
05/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.4300	8.4790	91.5700	91.5210	0
05/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.3500	8.4190	91.6500	91.5810	0
05/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.3100	8.3790	91.6900	91.6210	0
05/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.4000	8.4290	91.6000	91.5710	0
05/10/2023	R035 On 02-November-23			Bond Future	12.5338	12.6418	79.8233	79.2851	172,495
05/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0400	0.0200	0.0000	0.0000	400
05/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10482.6800	11020.9000	10.4827	11.0209	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	2.0700	1.2300	0.0021	0.0012	400
05/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7564.3900	8101.7900	7.5644	8.1018	0
05/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	12.4500	7.7400	0.0125	0.0077	0
05/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5942.1900	6475.7200	5.9422	6.4757	0
05/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	13.1800	8.2100	0.0132	0.0082	0
05/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5887.4100	6420.6800	5.8874	6.4207	0
05/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	13.9400	8.7000	0.0139	0.0087	0
05/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5832.7000	6365.7000	5.8327	6.3657	0
05/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	56.0500	36.7600	0.0561	0.0368	6,500
05/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	4396.4700	4915.4200	4.3965	4.9154	0
05/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	67.4700	44.5900	0.0675	0.0446	731
05/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	4191.9900	4707.3500	4.1920	4.7074	0
05/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	500.6100	372.7500	0.5006	0.3728	731
05/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1992.4000	2402.7800	1.9924	2.4028	0
05/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2095.5200	1748.8400	2.0955	1.7488	0
05/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	534.3400	725.9000	0.5343	0.7259	400
05/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5111.1700	4612.0100	5.1112	4.6120	0
05/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	66.2500	105.3300	0.0663	0.1053	731
05/10/2023	R035 On 01-February-24			Bond Future	12.6775	12.7902	81.5910	81.0409	10,750
05/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	71.8100	56.7200	0.0718	0.0567	400
05/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	11166.6700	11701.7000	11.1667	11.7017	0
05/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	214.0400	174.0800	0.2140	0.1741	400
05/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8418.6000	8928.7600	8.4186	8.9288	0
05/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1303.3900	1129.8100	1.3034	1.1298	0
05/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3799.6000	4176.1400	3.7996	4.1761	0
05/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1321.7400	1146.4100	1.3217	1.1464	0
05/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3766.6600	4141.4500	3.7667	4.1415	0
05/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1340.2500	1163.1600	1.3403	1.1632	0
05/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3733.9400	4106.9700	3.7339	4.1070	0
05/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	4853.6400	4469.4400	4.8536	4.4694	0
05/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	1145.4100	1311.3300	1.1454	1.3113	400
05/10/2023	R035 On 02-May-24			Bond Future	12.8107	12.9282	78.9234	78.3608	0
05/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	562.3600	485.5300	0.5624	0.4855	0
05/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8951.3700	9437.1100	8.9514	9.4371	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	569.6800	492.0100	0.5697	0.4920	0
05/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8903.1200	9388.0200	8.9031	9.3880	0
05/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	577.0700	498.5600	0.5771	0.4986	0
05/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8855.0000	9339.0600	8.8550	9.3391	0
05/10/2023	R035 On 01-August-24			Bond Future	12.9512	13.0738	80.7043	80.1289	0
05/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1376.2300	1228.7200	1.3762	1.2287	0
05/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	7138.9200	7566.8400	7.1389	7.5668	0
05/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1388.6000	1240.0500	1.3886	1.2401	0
05/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	7099.1300	7526.0100	7.0991	7.5260	0
05/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1401.0600	1251.4600	1.4011	1.2515	0
05/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	7059.4700	7485.3000	7.0595	7.4853	0
05/10/2023	R035 On 07-November-24			Bond Future	13.1299	13.2586	78.0966	77.5072	0
05/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	1869.8700	1685.0500	1.8699	1.6851	0
05/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6476.7600	6881.3300	6.4768	6.8813	0
05/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	1883.8500	1697.9700	1.8839	1.6980	0
05/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6440.7800	6844.2900	6.4408	6.8443	0
05/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	1898.2100	1711.2400	1.8982	1.7112	0
05/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6405.2200	6807.6400	6.4052	6.8076	0
05/10/2023	R053 On 02-November-23			Bond Future	12.9848	13.0926	90.9643	90.2372	5,189
05/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1045.1600	812.7300	1.0452	0.8127	0
05/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	2248.1400	2742.8400	2.2481	2.7428	0
05/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1073.2400	836.1600	1.0732	0.8362	0
05/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	2206.5900	2696.6400	2.2066	2.6966	0
05/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1101.7600	860.0100	1.1018	0.8600	0
05/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	2165.5700	2650.9500	2.1656	2.6510	0
05/10/2023	R053 On 01-February-24			Bond Future	13.1149	13.2272	92.9786	92.2355	0
05/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2711.2100	2399.8300	2.7112	2.3998	0
05/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	4029.4100	4461.1900	4.0294	4.4612	0
05/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2743.4500	2429.6400	2.7435	2.4296	0
05/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3993.1300	4422.4800	3.9931	4.4225	0
05/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2775.8800	2459.6500	2.7759	2.4597	0
05/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3957.1300	4384.0600	3.9571	4.3841	0
05/10/2023	R053 On 02-May-24			Bond Future	13.2448	13.3618	89.2164	88.4564	0
05/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3706.0300	3369.0000	3.7060	3.3690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5200.9900	5623.9700	5.2010	5.6240	0
05/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3738.6500	3399.7500	3.7387	3.3998	0
05/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5166.0900	5587.2000	5.1661	5.5872	0
05/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3771.6600	3430.8900	3.7717	3.4309	0
05/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5131.6800	5550.9200	5.1317	5.5509	0
05/10/2023	R053 On 01-August-24			Bond Future	13.3802	13.5022	91.2290	90.4518	0
05/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4363.1900	4009.9100	4.3632	4.0099	0
05/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5998.3100	6422.3000	5.9983	6.4223	0
05/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4394.9300	4040.0300	4.3949	4.0400	0
05/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5963.5900	6385.9600	5.9636	6.3860	0
05/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4427.0900	4070.5800	4.4271	4.0706	0
05/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5929.3900	6350.1500	5.9294	6.3502	0
05/10/2023	R053 On 07-November-24			Bond Future	13.5441	13.6720	87.5133	86.7172	0
05/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3467.0900	3170.8800	3.4671	3.1709	0
05/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8455.9900	8955.8800	8.4560	8.9559	0
05/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3492.7900	3195.0700	3.4928	3.1951	0
05/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8412.0400	8910.4200	8.4120	8.9104	0
05/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3518.5800	3219.3500	3.5186	3.2194	0
05/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8368.2700	8865.1400	8.3683	8.8651	0
05/10/2023	R186 On 02-November-23			Bond Future	9.6014	9.7361	106.3395	105.9787	121,965
05/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	45.1300	20.7600	0.0451	0.0208	1,715
05/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	1265.6800	1602.0500	1.2657	1.6021	0
05/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	188.7100	109.4500	0.1887	0.1095	0
05/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	785.0700	1066.5500	0.7851	1.0666	0
05/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	198.1500	115.8600	0.1982	0.1159	0
05/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	767.4800	1045.9300	0.7675	1.0459	0
05/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	207.7700	122.4200	0.2078	0.1224	0
05/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	750.0800	1025.4700	0.7501	1.0255	0
05/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2208.1600	1881.4900	2.2082	1.8815	0
05/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	40.4800	74.5500	0.0405	0.0746	1,715
05/10/2023	R186 On 01-February-24			Bond Future	9.6617	9.8100	103.3843	103.0156	25,097
05/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	699.9400	556.0000	0.6999	0.5560	0
05/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	1103.5900	1328.3400	1.1036	1.3283	0
05/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	711.5300	565.9700	0.7115	0.5660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	1090.1500	1313.2800	1.0902	1.3133	0
05/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	723.2300	576.0500	0.7232	0.5761	0
05/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	1076.8300	1298.3400	1.0768	1.2983	0
05/10/2023	R186 On 02-May-24			Bond Future	9.7117	9.8763	105.7234	105.3464	0
05/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	75.1300	54.0900	0.0751	0.0541	0
05/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	4127.0200	4482.9900	4.1270	4.4830	0
05/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	76.4600	55.0700	0.0765	0.0551	0
05/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	4104.2300	4459.8500	4.1042	4.4599	0
05/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	77.8000	56.0800	0.0778	0.0561	0
05/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	4081.4500	4436.7400	4.0815	4.4367	0
05/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1162.6900	982.5300	1.1627	0.9825	2,030
05/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	1120.6500	1317.5000	1.1207	1.3175	0
05/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2197.2100	1946.0900	2.1972	1.9461	0
05/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	632.5700	758.4600	0.6326	0.7585	2,030
05/10/2023	R186 On 01-August-24			Bond Future	9.7755	9.9599	102.7990	102.4133	0
05/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	306.4400	236.7000	0.3064	0.2367	0
05/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2636.9000	2952.8900	2.6369	2.9529	0
05/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	310.4200	239.9200	0.3104	0.2399	0
05/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2619.3000	2934.5300	2.6193	2.9345	0
05/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	314.7100	243.4200	0.3147	0.2434	0
05/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2602.0100	2916.4500	2.6020	2.9165	0
05/10/2023	R186 On 07-November-24			Bond Future	9.8973	10.1085	105.2311	104.8358	4,833
05/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	582.9100	468.9900	0.5829	0.4690	0
05/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	2035.8300	2317.2000	2.0358	2.3172	0
05/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	590.3300	475.4200	0.5903	0.4754	0
05/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	2024.1400	2304.5200	2.0241	2.3045	0
05/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	597.4100	481.5400	0.5974	0.4815	0
05/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	2012.1200	2291.5400	2.0121	2.2915	0
05/10/2023	R197 On 02-November-23			Bond Future	342.1618	342.1197	342.1618	342.1197	0
05/10/2023	R202 On 02-November-23			Bond Future	253.2506	253.2030	253.2506	253.2030	4,558
05/10/2023	R202 On 01-February-24			Bond Future	253.9488	253.9003	253.9488	253.9003	948
05/10/2023	R202 On 02-May-24			Bond Future	259.7542	259.7046	259.7542	259.7046	0
05/10/2023	R202 On 01-August-24			Bond Future	260.5820	260.5306	260.5820	260.5306	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	R202 On 07-November-24			Bond Future	266.8182	266.7647	266.8182	266.7647	0
05/10/2023	R209 On 02-November-23			Bond Future	12.5979	12.7004	61.3267	60.8814	25,378
05/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	4.4200	2.7600	0.0044	0.0028	0
05/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5913.1800	6356.8000	5.9132	6.3568	0
05/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	4.7100	2.9400	0.0047	0.0029	0
05/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5863.8000	6307.3100	5.8638	6.3073	0
05/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	5.0100	3.1400	0.0050	0.0031	0
05/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5814.4800	6257.8900	5.8145	6.2579	0
05/10/2023	R209 On 01-February-24			Bond Future	12.7212	12.8277	62.6847	62.2296	3,734
05/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	981.8000	852.4700	0.9818	0.8525	0
05/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3645.7400	3971.5400	3.6457	3.9715	0
05/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	996.5300	865.7800	0.9965	0.8658	0
05/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3614.8300	3939.2100	3.6148	3.9392	0
05/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1011.2700	879.1000	1.0113	0.8791	0
05/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3583.9900	3906.9500	3.5840	3.9070	0
05/10/2023	R209 On 02-May-24			Bond Future	12.8441	12.9546	60.9492	60.4838	0
05/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	451.9700	392.3900	0.4520	0.3924	0
05/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	8158.9900	8564.8000	8.1590	8.5648	0
05/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	458.0100	397.7500	0.4580	0.3978	0
05/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	8115.0700	8520.2000	8.1151	8.5202	0
05/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	464.0100	403.0800	0.4640	0.4031	0
05/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	8071.1700	8475.6300	8.0712	8.4756	0
05/10/2023	R209 On 01-August-24			Bond Future	12.9730	13.0879	62.3245	61.8484	0
05/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1203.6300	1082.4300	1.2036	1.0824	0
05/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6474.2800	6829.1200	6.4743	6.8291	0
05/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1214.6300	1092.5500	1.2146	1.0926	0
05/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6438.5100	6792.4700	6.4385	6.7925	0
05/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1225.5000	1102.5700	1.2255	1.1026	0
05/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6402.6500	6755.7600	6.4027	6.7558	0
05/10/2023	R209 On 07-November-24			Bond Future	13.1306	13.2505	60.6418	60.1542	101
05/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1791.2900	1630.9500	1.7913	1.6310	0
05/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5726.1600	6053.4000	5.7262	6.0534	0
05/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1804.4100	1643.1900	1.8044	1.6432	0
05/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5694.6500	6021.0100	5.6947	6.0210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1817.5900	1655.4800	1.8176	1.6555	0
05/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5663.2500	5988.7200	5.6633	5.9887	0
05/10/2023	R210 On 02-November-23			Bond Future	226.3386	226.2994	226.3386	226.2994	246
05/10/2023	R210 On 01-February-24			Bond Future	231.4063	231.3664	231.4063	231.3664	501
05/10/2023	R210 On 02-May-24			Bond Future	233.4434	233.4025	233.4434	233.4025	0
05/10/2023	R210 On 01-August-24			Bond Future	238.7659	238.7236	238.7659	238.7236	0
05/10/2023	R210 On 07-November-24			Bond Future	241.1450	241.1008	241.1450	241.1008	0
05/10/2023	R213 On 02-November-23			Bond Future	11.5744	11.6824	79.1291	78.6844	27,704
05/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	54.4500	32.7900	0.0545	0.0328	731
05/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2732.3300	3155.3500	2.7323	3.1554	0
05/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	159.4200	106.2900	0.1594	0.1063	0
05/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	2108.3900	2499.9400	2.1084	2.4999	0
05/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	168.0700	112.6200	0.1681	0.1126	0
05/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	2074.4200	2463.6500	2.0744	2.4637	0
05/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	177.0900	119.2600	0.1771	0.1193	0
05/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	2040.8500	2427.7000	2.0409	2.4277	0
05/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	616.2500	467.7500	0.6163	0.4678	731
05/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	1173.9000	1470.0800	1.1739	1.4701	0
05/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4549.8800	4141.3200	4.5499	4.1413	0
05/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	69.8000	105.9200	0.0698	0.1059	731
05/10/2023	R213 On 01-February-24			Bond Future	11.7025	11.8159	80.8814	80.4269	0
05/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	1921.9200	1706.1900	1.9219	1.7062	0
05/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1932.1000	2170.8500	1.9321	2.1709	0
05/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	1943.0600	1725.8300	1.9431	1.7258	0
05/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1913.0100	2150.2600	1.9130	2.1503	0
05/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	1964.3200	1745.5800	1.9643	1.7456	0
05/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1894.0700	2129.8100	1.8941	2.1298	0
05/10/2023	R213 On 02-May-24			Bond Future	11.8199	11.9389	79.1513	78.6866	0
05/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	526.3100	456.0000	0.5263	0.4560	0
05/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6868.9900	7263.4200	6.8690	7.2634	0
05/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	532.0400	461.0700	0.5320	0.4611	0
05/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6831.4900	7225.2600	6.8315	7.2253	0
05/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	537.9700	466.3200	0.5380	0.4663	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6794.2100	7187.3000	6.7942	7.1873	0
05/10/2023	R213 On 01-August-24			Bond Future	11.9455	12.0706	80.9377	80.4623	0
05/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1126.2700	1001.6600	1.1263	1.0017	0
05/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5408.2300	5759.0300	5.4082	5.7590	0
05/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1135.9200	1010.4500	1.1359	1.0105	0
05/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5377.1100	5727.0500	5.3771	5.7271	0
05/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1145.8800	1019.5400	1.1459	1.0195	0
05/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5346.3300	5695.4000	5.3463	5.6954	0
05/10/2023	R213 On 07-November-24			Bond Future	12.1158	12.2482	79.2910	78.8040	0
05/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1517.3000	1362.9600	1.5173	1.3630	0
05/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4953.5600	5286.2000	4.9536	5.2862	0
05/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1528.8500	1373.6200	1.5289	1.3736	0
05/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4926.1500	5257.9000	4.9262	5.2579	0
05/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1540.4700	1384.3400	1.5405	1.3843	0
05/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4898.8400	5229.6900	4.8988	5.2297	0
05/10/2023	R214 On 02-November-23			Bond Future	12.9449	13.0476	57.0859	56.6411	21,019
05/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.9100	0.5500	0.0009	0.0006	0
05/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	7173.5800	7618.0000	7.1736	7.6180	0
05/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.9800	0.5900	0.0010	0.0006	0
05/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	7121.0000	7565.3900	7.1210	7.5654	0
05/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	1.0500	0.6400	0.0011	0.0006	0
05/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	7068.4800	7512.8500	7.0685	7.5129	0
05/10/2023	R214 On 01-February-24			Bond Future	13.0754	13.1820	58.3500	57.8954	303
05/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	567.3400	482.2100	0.5673	0.4822	0
05/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4824.1900	5193.6300	4.8242	5.1936	0
05/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	576.5100	490.2500	0.5765	0.4903	0
05/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4785.1800	5153.4900	4.7852	5.1535	0
05/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	585.8800	498.4900	0.5859	0.4985	0
05/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4746.4200	5113.6000	4.7464	5.1136	0
05/10/2023	R214 On 02-May-24			Bond Future	13.1960	13.3066	56.3644	55.8996	0
05/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	412.6900	357.7000	0.4127	0.3577	0
05/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8604.6600	9014.5100	8.6047	9.0145	0
05/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	418.4500	362.8000	0.4185	0.3628	0
05/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8557.9800	8967.1700	8.5580	8.9672	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	424.1700	367.8800	0.4242	0.3679	0
05/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8511.3200	8919.8700	8.5113	8.9199	0
05/10/2023	R214 On 01-August-24			Bond Future	13.3216	13.4364	57.6364	57.1609	0
05/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1278.3500	1152.7600	1.2784	1.1528	0
05/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6479.8200	6829.6900	6.4798	6.8297	0
05/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1289.7000	1163.2400	1.2897	1.1632	0
05/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6443.1700	6792.1700	6.4432	6.7922	0
05/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1301.3000	1173.9600	1.3013	1.1740	0
05/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6406.8300	6754.9500	6.4068	6.7550	0
05/10/2023	R214 On 07-November-24			Bond Future	13.4777	13.5974	55.6916	55.2046	0
05/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	1991.8400	1823.1800	1.9918	1.8232	0
05/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5782.3800	6100.6900	5.7824	6.1007	0
05/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2007.4300	1837.8500	2.0074	1.8379	0
05/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5752.5000	6069.8900	5.7525	6.0699	0
05/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2023.1000	1852.5800	2.0231	1.8526	0
05/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5722.7400	6039.1900	5.7227	6.0392	0
05/10/2023	R248 On 02-November-23			Bond Future	13.0366	13.1445	70.2557	69.6926	73,110
05/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.6700	0.3900	0.0007	0.0004	0
05/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	9221.4200	9784.2100	9.2214	9.7842	0
05/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.7200	0.4200	0.0007	0.0004	0
05/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	9155.7800	9718.5500	9.1558	9.7186	0
05/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.7800	0.4600	0.0008	0.0005	0
05/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	9090.2400	9652.9900	9.0902	9.6530	0
05/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	6.6400	4.0900	0.0066	0.0041	207
05/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	7109.5200	7670.0400	7.1095	7.6700	0
05/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	231.9800	164.8300	0.2320	0.1648	207
05/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	3162.5100	3658.4300	3.1625	3.6584	0
05/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3165.1300	2732.0300	3.1651	2.7320	0
05/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	312.9300	442.9000	0.3129	0.4429	207
05/10/2023	R248 On 01-February-24			Bond Future	13.1730	13.2854	71.8115	71.2359	167,550
05/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	173.9800	140.9600	0.1740	0.1410	1,000
05/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9902.2000	10444.7400	9.9022	10.4447	0
05/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	596.8700	501.5600	0.5969	0.5016	0
05/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6328.9700	6809.2200	6.3290	6.8092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	606.9000	510.2700	0.6069	0.5103	0
05/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	6279.4300	6758.3600	6.2794	6.7584	0
05/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	617.0600	519.0900	0.6171	0.5191	0
05/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	6230.1000	6707.6900	6.2301	6.7077	0
05/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	781.0500	662.6200	0.7811	0.6626	100
05/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5570.0800	6027.2100	5.5701	6.0272	0
05/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2401.0400	2137.2300	2.4010	2.1372	0
05/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2779.6000	3091.3500	2.7796	3.0914	1,100
05/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3170.6000	2858.4300	3.1706	2.8584	0
05/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	2167.2400	2430.6300	2.1672	2.4306	1,000
05/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	4896.6900	4503.7300	4.8967	4.5037	0
05/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1322.9900	1505.5900	1.3230	1.5056	1,100
05/10/2023	R248 On 02-May-24			Bond Future	13.2992	13.4161	68.9862	68.3976	0
05/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	437.6900	375.9100	0.4377	0.3759	0
05/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	11071.9100	11598.6800	11.0719	11.5987	0
05/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	444.0700	381.5200	0.4441	0.3815	0
05/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	11012.6300	11538.6300	11.0126	11.5386	0
05/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	450.5300	387.2000	0.4505	0.3872	0
05/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10953.5300	11478.7500	10.9535	11.4788	0
05/10/2023	R248 On 01-August-24			Bond Future	13.4311	13.5528	70.5428	69.9408	13,000
05/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1610.4100	1447.0900	1.6104	1.4471	0
05/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7706.3800	8145.0700	7.7064	8.1451	0
05/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1624.5800	1460.1400	1.6246	1.4601	0
05/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7662.3700	8099.9400	7.6624	8.0999	0
05/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1638.8400	1473.2700	1.6388	1.4733	0
05/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7618.5300	8054.9700	7.6185	8.0550	0
05/10/2023	R248 On 07-November-24			Bond Future	13.5946	13.7220	67.7577	67.1412	0
05/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2531.8200	2310.5200	2.5318	2.3105	0
05/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6731.5200	7126.7600	6.7315	7.1268	0
05/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2551.4800	2329.0000	2.5515	2.3290	0
05/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6696.7500	7090.8100	6.6968	7.0908	0
05/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2570.9400	2347.2900	2.5709	2.3473	0
05/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6661.8600	7054.7500	6.6619	7.0548	0
05/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0