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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For September 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	2025 On 02-November-23			Bond Future	172.9361	172.9006	172.9361	172.9006	5,228
07/09/2023	2025 On 01-February-24			Bond Future	175.0466	175.0105	175.0466	175.0105	399
07/09/2023	2025 On 02-May-24			Bond Future	178.9926	178.9554	178.9926	178.9554	0
07/09/2023	2025 On 01-August-24			Bond Future	181.1111	181.0727	181.1111	181.0727	0
07/09/2023	2025 On 07-November-24			Bond Future	185.2846	185.2444	185.2846	185.2444	0
07/09/2023	2029 On 02-November-23			Bond Future	125.2372	125.2126	125.2372	125.2126	2,068
07/09/2023	2029 On 01-February-24			Bond Future	128.0655	128.0404	128.0655	128.0404	728
07/09/2023	2029 On 02-May-24			Bond Future	129.5855	129.5597	129.5855	129.5597	0
07/09/2023	2029 On 01-August-24			Bond Future	132.4505	132.4236	132.4505	132.4236	0
07/09/2023	2029 On 07-November-24			Bond Future	134.1025	134.0747	134.1025	134.0747	0
07/09/2023	2030 On 02-November-23			Bond Future	10.4209	10.4475	91.2319	91.1203	87,447

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	134.8000	127.9900	0.1348	0.1280	800
07/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3789.0500	3893.8500	3.7891	3.8939	0
07/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	378.8100	361.6900	0.3788	0.3617	500
07/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2637.1500	2731.6400	2.6372	2.7316	0
07/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	609.6100	584.2100	0.6096	0.5842	800
07/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2094.2700	2180.4800	2.0943	2.1805	0
07/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1202.7300	1159.9600	1.2027	1.1600	500
07/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1332.0900	1400.9300	1.3321	1.4009	0
07/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1764.7900	1709.1600	1.7648	1.7092	500
07/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	935.6700	991.6500	0.9357	0.9917	0
07/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2270.4900	2205.4000	2.2705	2.2054	0
07/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	700.2500	746.7700	0.7003	0.7468	0
07/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2299.8900	2234.3000	2.2999	2.2343	0
07/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	688.7100	734.7300	0.6887	0.7347	0
07/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2329.5700	2263.4800	2.3296	2.2635	0
07/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	677.4700	722.9900	0.6775	0.7230	0
07/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3276.4800	3196.9500	3.2765	3.1970	500
07/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	407.8600	439.9400	0.4079	0.4399	0
07/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4338.9000	4248.7000	4.3389	4.2487	0
07/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	235.4700	256.8800	0.2355	0.2569	500
07/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4836.2300	4742.2400	4.8362	4.7422	0
07/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	182.4400	200.0600	0.1824	0.2001	800
07/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7388.2600	7282.8000	7.3883	7.2828	0
07/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	49.0400	55.1900	0.0490	0.0552	500
07/09/2023	2030 On 01-February-24			Bond Future	10.4906	10.5187	89.2642	89.1502	0
07/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	691.8900	670.3500	0.6919	0.6704	400
07/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4528.2900	4620.7600	4.5283	4.6208	0
07/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1062.1200	1031.5300	1.0621	1.0315	500
07/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3542.0100	3625.4300	3.5420	3.6254	0
07/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1117.7700	1085.9400	1.1178	1.0859	1,360
07/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3429.8400	3512.0200	3.4298	3.5120	0
07/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1219.6800	1185.6200	1.2197	1.1856	500
07/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3238.9800	3318.9300	3.2390	3.3189	0
07/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1329.7300	1293.3800	1.3297	1.2934	400

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07/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3057.4300	3135.0900	3.0574	3.1351	0
07/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1480.0600	1440.7100	1.4801	1.4407	200
07/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2834.5500	2909.2100	2.8346	2.9092	0
07/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1911.2900	1864.0700	1.9113	1.8641	500
07/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2320.6700	2387.4600	2.3207	2.3875	0
07/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3360.5000	3293.1200	3.3605	3.2931	0
07/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1322.3900	1369.0200	1.3224	1.3690	700
07/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4229.5300	4153.2600	4.2295	4.1533	0
07/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	979.7100	1017.4500	0.9797	1.0175	1,360
07/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4346.8500	4269.5200	4.3469	4.2695	0
07/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	942.2200	978.9000	0.9422	0.9789	0
07/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4376.2300	4298.6400	4.3762	4.2986	0
07/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	932.9600	969.3800	0.9330	0.9694	0
07/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4405.6900	4327.8300	4.4057	4.3278	0
07/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	923.7900	959.9400	0.9238	0.9599	0
07/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5567.0000	5480.2400	5.5670	5.4802	0
07/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	633.4100	660.6600	0.6334	0.6607	200
07/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5883.1700	5794.3900	5.8832	5.7944	0
07/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	572.7100	597.9400	0.5727	0.5979	500
07/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5914.9300	5825.9500	5.9149	5.8260	0
07/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	566.9000	591.9300	0.5669	0.5919	500
07/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6687.8000	6594.4800	6.6878	6.5945	0
07/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	444.3900	465.0800	0.4444	0.4651	400
07/09/2023	2030 On 02-May-24			Bond Future	10.5720	10.6017	91.2549	91.1381	0
07/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1085.9700	1056.7800	1.0860	1.0568	1,000
07/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4760.3300	4847.8900	4.7603	4.8479	0
07/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1274.4400	1241.4300	1.2744	1.2414	0
07/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4331.6800	4415.4200	4.3317	4.4154	0
07/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1288.1800	1254.9000	1.2882	1.2549	0
07/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4304.4600	4387.9300	4.3045	4.3879	0
07/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1301.7400	1268.2000	1.3017	1.2682	0
07/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4277.0800	4360.2900	4.2771	4.3603	0
07/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1813.7900	1771.2100	1.8138	1.7712	1,000
07/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3450.7700	3524.9400	3.4508	3.5249	0

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07/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2711.6900	2656.2000	2.7117	2.6562	500
07/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2523.1500	2584.4100	2.5232	2.5844	0
07/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3162.7700	3101.8600	3.1628	3.1019	1,080
07/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2194.7900	2250.6300	2.1948	2.2506	0
07/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3897.1100	3828.5400	3.8971	3.8285	500
07/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1775.8700	1824.0500	1.7759	1.8241	0
07/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6162.2800	6076.4600	6.1623	6.0765	0
07/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	983.5000	1014.4300	0.9835	1.0144	1,000
07/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7457.3700	7364.2400	7.4574	7.3642	0
07/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	693.3500	716.9700	0.6934	0.7170	1,080
07/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9762.5900	9658.7100	9.7626	9.6587	0
07/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	313.7100	326.5800	0.3137	0.3266	500
07/09/2023	2030 On 01-August-24			Bond Future	10.6726	10.7042	89.2449	89.1252	0
07/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2306.7900	2257.4300	2.3068	2.2574	0
07/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3462.6300	3532.9200	3.4626	3.5329	0
07/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2325.0100	2275.4000	2.3250	2.2754	0
07/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3442.3600	3512.4000	3.4424	3.5124	0
07/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2343.3100	2293.4500	2.3433	2.2935	0
07/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3422.1800	3491.9700	3.4222	3.4920	0
07/09/2023	2030 On 07-November-24			Bond Future	10.8032	10.8370	91.2735	91.1507	0
07/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	3049.3400	2991.2900	3.0493	2.9913	0
07/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3279.7100	3344.5100	3.2797	3.3445	0
07/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3068.9400	3010.6600	3.0689	3.0107	0
07/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3262.8000	3327.3700	3.2628	3.3274	0
07/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3088.9800	3030.4800	3.0890	3.0305	0
07/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3246.3600	3310.7100	3.2464	3.3107	0
07/09/2023	2032 On 02-November-23			Bond Future	11.3126	11.3189	84.5120	84.4820	173,052
07/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	102.9800	104.6900	0.1030	0.1047	7,750
07/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4836.5900	4868.2700	4.8366	4.8683	0
07/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	245.2800	247.5800	0.2453	0.2476	500
07/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3816.7300	3849.0000	3.8167	3.8490	0
07/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	253.8600	256.1700	0.2539	0.2562	500
07/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3775.2300	3807.5100	3.7752	3.8075	0
07/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	373.2100	375.5800	0.3732	0.3756	500

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07/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3296.5800	3328.9200	3.2966	3.3289	0
07/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	555.2300	557.3200	0.5552	0.5573	10,000
07/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2787.6700	2819.7300	2.7877	2.8197	0
07/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	804.0900	805.4000	0.8041	0.8054	0
07/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2304.2200	2335.5000	2.3042	2.3355	500
07/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	980.9700	981.5600	0.9810	0.9816	500
07/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2045.6300	2076.1900	2.0456	2.0762	0
07/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1271.4000	1270.6800	1.2714	1.2707	0
07/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1712.1800	1741.4300	1.7122	1.7414	0
07/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1295.4800	1294.6500	1.2955	1.2947	0
07/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1688.5200	1717.6600	1.6885	1.7177	0
07/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1319.6700	1318.7200	1.3197	1.3187	0
07/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1665.0000	1694.0200	1.6650	1.6940	0
07/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1418.7100	1417.2700	1.4187	1.4173	0
07/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1573.5700	1602.1000	1.5736	1.6021	500
07/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	2024.6600	2020.1400	2.0247	2.0201	0
07/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1142.0000	1167.4500	1.1420	1.1675	500
07/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2330.4200	2324.3200	2.3304	2.3243	0
07/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	981.7300	1005.6000	0.9817	1.0056	15,500
07/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2921.8900	2912.8600	2.9219	2.9129	0
07/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	742.9900	763.9300	0.7430	0.7639	500
07/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3340.8600	3329.8900	3.3409	3.3299	0
07/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	614.6100	633.6100	0.6146	0.6336	0
07/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4679.1200	4662.6400	4.6791	4.6626	0
07/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	339.6100	353.1000	0.3396	0.3531	500
07/09/2023	2032 On 01-February-24			Bond Future	11.4106	11.4172	86.4001	86.3695	0
07/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	415.7200	415.9100	0.4157	0.4159	1,200
07/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7253.3600	7284.1500	7.2534	7.2842	0
07/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	1002.3800	1000.8600	1.0024	1.0009	500
07/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4923.5100	4952.5900	4.9235	4.9526	0
07/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1256.5000	1254.1300	1.2565	1.2541	1,200
07/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4345.9600	4374.1900	4.3460	4.3742	0
07/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1289.3600	1286.8800	1.2894	1.2869	200
07/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4281.6600	4309.7800	4.2817	4.3098	0

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07/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1869.1100	1864.6500	1.8691	1.8647	500
07/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3373.2900	3399.4300	3.3733	3.3994	0
07/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3512.6500	3502.9000	3.5127	3.5029	0
07/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1957.9900	1978.8400	1.9580	1.9788	200
07/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3743.9900	3733.5500	3.7440	3.7336	0
07/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1828.4000	1848.5600	1.8284	1.8486	0
07/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3773.1800	3762.6600	3.7732	3.7627	0
07/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1812.6200	1832.7000	1.8126	1.8327	0
07/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3802.6600	3792.0600	3.8027	3.7921	0
07/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1797.1600	1817.1600	1.7972	1.8172	0
07/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5870.3700	5854.3500	5.8704	5.8544	0
07/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1012.3000	1026.8800	1.0123	1.0269	200
07/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6278.6800	6261.7400	6.2787	6.2617	0
07/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	908.4000	922.0600	0.9084	0.9221	1,200
07/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6658.2200	6640.4700	6.6582	6.6405	0
07/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	822.2800	835.1300	0.8223	0.8351	500
07/09/2023	2032 On 02-May-24			Bond Future	11.5164	11.5233	84.1649	84.1335	0
07/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1045.0900	1042.1500	1.0451	1.0422	1,000
07/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6501.8600	6530.3800	6.5019	6.5304	0
07/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1274.8800	1271.1200	1.2749	1.2711	0
07/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5852.5000	5880.2000	5.8525	5.8802	0
07/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1288.6500	1284.8500	1.2887	1.2849	0
07/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5817.7500	5845.4100	5.8178	5.8454	0
07/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1302.2900	1298.4400	1.3023	1.2984	0
07/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5782.9200	5810.5300	5.7829	5.8105	0
07/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1344.2500	1340.2500	1.3443	1.3403	500
07/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5679.6500	5707.1100	5.6797	5.7071	0
07/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1430.8100	1426.5000	1.4308	1.4265	1,550
07/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5476.6900	5503.8400	5.4767	5.5038	0
07/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1768.4500	1762.9800	1.7685	1.7630	1,000
07/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4810.6900	4836.6800	4.8107	4.8367	0
07/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2199.1500	2192.2900	2.1992	2.1923	500
07/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4159.2000	4183.8000	4.1592	4.1838	0
07/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2757.4100	2748.8500	2.7574	2.7489	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
07/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3515.2000	3538.1000	3.5152	3.5381	0
07/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7203.3200	7184.6700	7.2033	7.1847	0
07/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1233.5200	1246.3300	1.2335	1.2463	1,000
07/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8126.3300	8106.1700	8.1263	8.1062	0
07/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1017.2400	1028.5400	1.0172	1.0285	500
07/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8676.4600	8655.3300	8.6765	8.6553	0
07/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	886.4300	896.7600	0.8864	0.8968	1,550
07/09/2023	2032 On 01-August-24			Bond Future	11.6374	11.6447	86.0045	85.9720	0
07/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2409.0800	2400.6700	2.4091	2.4007	0
07/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4689.0000	4713.0400	4.6890	4.7130	0
07/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2428.8900	2420.4200	2.4289	2.4204	0
07/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4663.1000	4687.0800	4.6631	4.6871	0
07/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2448.7900	2440.2600	2.4488	2.4403	0
07/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4637.3200	4661.2400	4.6373	4.6612	0
07/09/2023	2032 On 07-November-24			Bond Future	11.7953	11.8032	83.7946	83.7610	0
07/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3100.4700	3089.2500	3.1005	3.0893	0
07/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4510.0000	4532.4600	4.5100	4.5325	0
07/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3121.7200	3110.4500	3.1217	3.1105	0
07/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4487.4600	4509.8700	4.4875	4.5099	0
07/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3142.6800	3131.3500	3.1427	3.1314	0
07/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4464.6700	4487.0200	4.4647	4.4870	0
07/09/2023	2033 On 02-November-23			Bond Future	118.0841	118.1390	118.0841	118.1390	2,258
07/09/2023	2033 On 01-February-24			Bond Future	120.7508	120.8070	120.7508	120.8070	5,737
07/09/2023	2033 On 02-May-24			Bond Future	122.0104	122.0677	122.0104	122.0677	0
07/09/2023	2033 On 01-August-24			Bond Future	124.7080	124.7662	124.7080	124.7662	0
07/09/2023	2033 On 07-November-24			Bond Future	126.0831	126.1423	126.0831	126.1423	0
07/09/2023	2037 On 02-November-23			Bond Future	12.3466	12.3940	77.4840	77.2367	68,510
07/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	341.5800	312.1400	0.3416	0.3121	0
07/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4684.8000	4902.6700	4.6848	4.9027	0
07/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	351.1700	321.0400	0.3512	0.3210	0
07/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4637.6200	4854.8000	4.6376	4.8548	0
07/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	360.9600	330.1200	0.3610	0.3301	0
07/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4590.7000	4807.1700	4.5907	4.8072	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	1027.8300	956.1600	1.0278	0.9562	731
07/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2765.5600	2941.2000	2.7656	2.9412	0
07/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2319.0400	2192.0400	2.3190	2.1920	731
07/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1420.0700	1540.3800	1.4201	1.5404	0
07/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7627.6000	7403.5900	7.6276	7.4036	0
07/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	154.9900	178.2900	0.1550	0.1783	731
07/09/2023	2037 On 01-February-24			Bond Future	12.4623	12.5116	74.9588	74.7060	76,958
07/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1956.3600	1863.7200	1.9564	1.8637	2,500
07/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3907.6400	4067.8100	3.9076	4.0678	0
07/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2489.6300	2380.8700	2.4896	2.3809	0
07/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3278.9700	3423.0200	3.2790	3.4230	0
07/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2515.3800	2405.8900	2.5154	2.4059	0
07/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3252.5200	3395.8400	3.2525	3.3958	0
07/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2541.4500	2431.2300	2.5415	2.4312	0
07/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3226.4400	3369.0300	3.2264	3.3690	0
07/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4311.8500	4160.8400	4.3119	4.1608	0
07/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1962.3100	2064.1100	1.9623	2.0641	2,500
07/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7847.5300	7647.3400	7.8475	7.6473	0
07/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	828.3500	880.9700	0.8284	0.8810	2,500
07/09/2023	2037 On 02-May-24			Bond Future	12.5859	12.6372	76.6302	76.3716	0
07/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1232.3300	1172.7500	1.2323	1.1728	0
07/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7428.4300	7627.4300	7.4284	7.6274	0
07/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1246.6300	1186.5200	1.2466	1.1865	0
07/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7385.9800	7584.4500	7.3860	7.5845	0
07/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1261.2400	1200.6000	1.2612	1.2006	0
07/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7343.8900	7541.8300	7.3439	7.5418	0
07/09/2023	2037 On 01-August-24			Bond Future	12.7250	12.7785	74.0495	73.7850	0
07/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2607.2200	2508.7000	2.6072	2.5087	0
07/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5857.1700	6023.1600	5.8572	6.0232	0
07/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2628.3900	2529.3400	2.6284	2.5293	0
07/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5825.5700	5991.0300	5.8256	5.9910	0
07/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2649.6600	2550.0600	2.6497	2.5501	0
07/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5794.1200	5959.0300	5.7941	5.9590	0
07/09/2023	2037 On 07-November-24			Bond Future	12.8869	12.9428	75.7305	75.4595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3742.0900	3620.1500	3.7421	3.6202	0
07/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5304.9100	5453.9600	5.3049	5.4540	0
07/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3766.2100	3643.7800	3.7662	3.6438	0
07/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5278.9800	5427.5400	5.2790	5.4275	0
07/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3790.7200	3667.8100	3.7907	3.6678	0
07/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5253.4800	5401.5600	5.2535	5.4016	0
07/09/2023	2038 On 02-November-23			Bond Future	127.5306	128.4246	127.5306	128.4246	4,669
07/09/2023	2038 On 01-February-24			Bond Future	128.3915	129.3057	128.3915	129.3057	0
07/09/2023	2038 On 02-May-24			Bond Future	131.2855	132.2201	131.2855	132.2201	0
07/09/2023	2038 On 01-August-24			Bond Future	132.1189	133.0739	132.1189	133.0739	0
07/09/2023	2038 On 07-November-24			Bond Future	135.1616	136.1380	135.1616	136.1380	0
07/09/2023	2040 On 02-November-23			Bond Future	12.5883	12.6613	77.8121	77.4122	41,944
07/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	140.2000	117.0800	0.1402	0.1171	875
07/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6519.3200	6896.0700	6.5193	6.8961	0
07/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	183.2100	154.0400	0.1832	0.1540	0
07/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6065.2400	6435.9400	6.0652	6.4359	0
07/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	189.2100	159.2100	0.1892	0.1592	0
07/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6009.4300	6379.3000	6.0094	6.3793	0
07/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	195.4000	164.5600	0.1954	0.1646	0
07/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	5953.8900	6322.9200	5.9539	6.3229	0
07/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	354.3200	303.2000	0.3543	0.3032	128
07/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	4893.2200	5241.9700	4.8932	5.2420	0
07/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	747.8000	654.3100	0.7478	0.6543	875
07/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3510.0600	3816.4400	3.5101	3.8164	0
07/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1905.8400	1722.2500	1.9058	1.7223	128
07/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1841.3200	2057.6000	1.8413	2.0576	0
07/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	3127.9400	2879.7700	3.1279	2.8798	0
07/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1074.0100	1225.7100	1.0740	1.2257	875
07/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5818.0900	5486.3300	5.8181	5.4863	0
07/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	368.3300	436.4400	0.3683	0.4364	128
07/09/2023	2040 On 01-February-24			Bond Future	12.7069	12.7828	75.0438	74.6351	95,435
07/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	2085.3600	1931.5400	2.0854	1.9315	0
07/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4168.0000	4422.9000	4.1680	4.4229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	2109.4200	1954.4100	2.1094	1.9544	0
07/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4135.6300	4389.3400	4.1356	4.3893	0
07/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	2133.6300	1977.4300	2.1336	1.9774	0
07/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4103.4700	4355.9900	4.1035	4.3560	0
07/09/2023	2040 On 02-May-24			Bond Future	12.8327	12.9116	76.7170	76.2990	0
07/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1198.6100	1106.1700	1.1986	1.1062	0
07/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8236.6700	8562.2000	8.2367	8.5622	0
07/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1211.1600	1117.9300	1.2112	1.1179	0
07/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8188.0300	8512.7700	8.1880	8.5128	0
07/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1223.9800	1129.9700	1.2240	1.1300	0
07/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8139.7400	8463.7000	8.1397	8.4637	0
07/09/2023	2040 On 01-August-24			Bond Future	12.9736	13.0558	73.8877	73.4603	0
07/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2766.0900	2605.0000	2.7661	2.6050	0
07/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6305.2400	6571.5800	6.3052	6.5716	0
07/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2788.2100	2626.2600	2.7882	2.6263	0
07/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6271.2300	6536.7100	6.2712	6.5367	0
07/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2810.4300	2647.6100	2.8104	2.6476	0
07/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6237.3900	6502.0000	6.2374	6.5020	0
07/09/2023	2040 On 07-November-24			Bond Future	13.1361	13.2221	75.5644	75.1268	0
07/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3979.8900	3779.0000	3.9799	3.7790	0
07/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5519.1100	5755.8000	5.5191	5.7558	0
07/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	4005.5800	3803.8900	4.0056	3.8039	0
07/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5491.9900	5727.8800	5.4920	5.7279	0
07/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	4031.0100	3828.5300	4.0310	3.8285	0
07/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5464.6700	5699.7700	5.4647	5.6998	0
07/09/2023	2044 On 02-November-23			Bond Future	12.6714	12.7495	73.9509	73.5245	52,969
07/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	131.5000	108.3100	0.1315	0.1083	0
07/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	6761.9100	7165.0500	6.7619	7.1651	0
07/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	136.1300	112.2300	0.1361	0.1122	0
07/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	6702.9500	7105.3800	6.7030	7.1054	0
07/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	140.9000	116.2600	0.1409	0.1163	0
07/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	6644.2200	7045.9100	6.6442	7.0459	0
07/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	499.0500	427.1200	0.4991	0.4271	5,860
07/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4350.2800	4704.6800	4.3503	4.7047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	2136.9700	1927.6000	2.1370	1.9276	0
07/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1707.6500	1924.6100	1.7077	1.9246	5,860
07/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2960.7200	2705.7000	2.9607	2.7057	0
07/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1194.8100	1366.1200	1.1948	1.3661	6,375
07/09/2023	2044 On 01-February-24			Bond Future	12.7869	12.8680	71.2215	70.7857	31,827
07/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1808.7900	1660.8200	1.8088	1.6608	0
07/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4695.3900	4983.2300	4.6954	4.9832	0
07/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1830.8300	1681.6100	1.8308	1.6816	0
07/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4659.7200	4946.3100	4.6597	4.9463	0
07/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1853.1900	1702.7100	1.8532	1.7027	0
07/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4624.4500	4909.7800	4.6245	4.9098	0
07/09/2023	2044 On 02-May-24			Bond Future	12.9089	12.9932	72.8095	72.3638	0
07/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1184.3100	1086.9700	1.1843	1.0870	0
07/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8447.6600	8796.0400	8.4477	8.7960	0
07/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1197.0100	1098.8300	1.1970	1.0988	0
07/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8397.8400	8745.3800	8.3978	8.7454	0
07/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1209.6100	1110.6000	1.2096	1.1106	0
07/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8348.0000	8694.7100	8.3480	8.6947	0
07/09/2023	2044 On 01-August-24			Bond Future	13.0451	13.1330	70.0199	69.5642	0
07/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2641.6200	2477.3600	2.6416	2.4774	0
07/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6833.6400	7125.1300	6.8336	7.1251	0
07/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2663.1300	2497.9600	2.6631	2.4980	0
07/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6797.6800	7088.2600	6.7977	7.0883	0
07/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2684.7200	2518.6500	2.6847	2.5187	0
07/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6761.8600	7051.5400	6.7619	7.0515	0
07/09/2023	2044 On 07-November-24			Bond Future	13.2016	13.2933	71.6085	71.1420	0
07/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	4106.8400	3891.1100	4.1068	3.8911	0
07/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5678.4700	5929.2700	5.6785	5.9293	0
07/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	4132.3400	3915.7800	4.1323	3.9158	0
07/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5650.9000	5900.8700	5.6509	5.9009	0
07/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	4157.5900	3940.2100	4.1576	3.9402	0
07/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5623.1500	5872.3000	5.6232	5.8723	0
07/09/2023	2046 On 02-November-23			Bond Future	110.2686	110.7890	110.2686	110.7890	16,148
07/09/2023	2046 On 01-February-24			Bond Future	112.7587	113.2911	112.7587	113.2911	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2046 On 02-May-24			Bond Future	113.1524	113.6967	113.1524	113.6967	0
07/09/2023	2046 On 01-August-24			Bond Future	115.6535	116.2093	115.6535	116.2093	0
07/09/2023	2046 On 07-November-24			Bond Future	116.1162	116.6848	116.1162	116.6848	0
07/09/2023	2050 On 02-November-23			Bond Future	111.6503	112.6124	111.6503	112.6124	14,039
07/09/2023	2050 On 01-February-24			Bond Future	111.9217	112.9056	111.9217	112.9056	0
07/09/2023	2050 On 02-May-24			Bond Future	114.4445	115.4504	114.4445	115.4504	0
07/09/2023	2050 On 01-August-24			Bond Future	114.6688	115.6967	114.6688	115.6967	0
07/09/2023	2050 On 07-November-24			Bond Future	117.3093	118.3603	117.3093	118.3603	0
07/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	AL37 On 02-November-23			Index Future	907.2150	906.2730	907.2150	906.2730	0
07/09/2023	AL37 On 01-February-24			Index Future	927.4820	926.5200	927.4820	926.5200	0
07/09/2023	AL37 On 02-May-24			Index Future	948.1780	947.1930	948.1780	947.1930	0
07/09/2023	AL37 On 01-August-24			Index Future	968.9390	967.9290	968.9390	967.9290	0
07/09/2023	AL37 On 07-November-24			Index Future	991.0700	990.0320	991.0700	990.0320	0
07/09/2023	AL7T On 02-November-23			Index Future	1025.8790	1024.4940	1025.8790	1,024.4940	0
07/09/2023	AL7T On 01-February-24			Index Future	1048.7980	1047.3820	1048.7980	1,047.3820	0
07/09/2023	AL7T On 02-May-24			Index Future	1072.2000	1070.7510	1072.2000	1,070.7510	0
07/09/2023	AL7T On 01-August-24			Index Future	1095.6770	1094.1930	1095.6770	1,094.1930	0
07/09/2023	AL7T On 07-November-24			Index Future	1120.7020	1119.1790	1120.7020	1,119.1790	0
07/09/2023	ALBI On 02-November-23			Index Future	896.5270	894.1680	896.5270	894.1680	107
07/09/2023	ALBI On 01-February-24			Index Future	916.5560	914.1440	916.5560	914.1440	0
07/09/2023	ALBI On 02-May-24			Index Future	937.0070	934.5410	937.0070	934.5410	0
07/09/2023	ALBI On 01-August-24			Index Future	957.5240	955.0000	957.5240	955.0000	0
07/09/2023	ALBI On 07-November-24			Index Future	979.3940	976.8080	979.3940	976.8080	0
07/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C025 On 31-January-25			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
07/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	CS26 On 02-April-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
07/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	ES33 On 02-November-23			Bond Future	12.8571	12.8947	71.6056	71.4429	0
07/09/2023	ES33 On 01-February-24			Bond Future	13.0088	13.0480	73.2226	73.0564	0
07/09/2023	ES33 On 02-May-24			Bond Future	13.1662	13.2071	71.0736	70.9034	0
07/09/2023	ES33 On 01-August-24			Bond Future	13.3388	13.3817	72.6429	72.4687	0
07/09/2023	ES33 On 07-November-24			Bond Future	13.5569	13.6020	70.5099	70.3312	0
07/09/2023	ES42 On 02-November-23			Bond Future	13.3234	13.3968	67.4357	67.0755	0
07/09/2023	ES42 On 01-February-24			Bond Future	13.4616	13.5380	68.9587	68.5905	0
07/09/2023	ES42 On 02-May-24			Bond Future	13.6098	13.6894	66.2502	65.8736	0
07/09/2023	ES42 On 01-August-24			Bond Future	13.7678	13.8508	67.7112	67.3259	0
07/09/2023	ES42 On 07-November-24			Bond Future	13.9623	14.0494	64.9976	64.6032	0
07/09/2023	GOVI On 02-November-23			GOVI	883.7300	881.4240	883.7300	881.4240	819
07/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	20700.0000	43760.0000	2.0700	4.3760	0
07/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	20800.0000	43860.0000	2.0800	4.3860	0
07/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	20900.0000	43960.0000	2.0900	4.3960	0
07/09/2023	GOVI On 01-February-24			GOVI	903.4730	901.1160	903.4730	901.1160	0
07/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	234930.0000	211360.0000	23.4930	21.1360	0
07/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	234830.0000	211260.0000	23.4830	21.1260	0
07/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	234730.0000	211160.0000	23.4730	21.1160	0
07/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 02-May-24			GOVI	923.6330	921.2220	923.6330	921.2220	0
07/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	273370.0000	297480.0000	27.3370	29.7480	0
07/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	273470.0000	297580.0000	27.3470	29.7580	0
07/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	273570.0000	297680.0000	27.3570	29.7680	0
07/09/2023	GOVI On 01-August-24			GOVI	943.8560	941.3900	943.8560	941.3900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	4860.0000	0.0000	0.4860	0.0000	0
07/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	19800.0000	0.0000	1.9800	0
07/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	4760.0000	0.0000	0.4760	0.0000	0
07/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	19900.0000	0.0000	1.9900	0
07/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	4660.0000	0.0000	0.4660	0.0000	0
07/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	20000.0000	0.0000	2.0000	0
07/09/2023	GOVI On 07-November-24			GOVI	965.4140	962.8870	965.4140	962.8870	0
07/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	166340.0000	141070.0000	16.6340	14.1070	0
07/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	166240.0000	140970.0000	16.6240	14.0970	0
07/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	166140.0000	140870.0000	16.6140	14.0870	0
07/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/09/2023	IGOV On 02-November-23			Index Future	331.7380	332.6860	331.7380	332.6860	475
07/09/2023	IGOV On 01-February-24			Index Future	339.2300	340.1990	339.2300	340.1990	0
07/09/2023	IGOV On 02-May-24			Index Future	346.8780	347.8690	346.8780	347.8690	0
07/09/2023	IGOV On 01-August-24			Index Future	354.5500	355.5620	354.5500	355.5620	0
07/09/2023	IGOV On 07-November-24			Index Future	362.7290	363.7620	362.7290	363.7620	0
07/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
07/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
07/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
07/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
07/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3850	8.3850	91.6150	91.6150	0
07/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
07/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
07/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
07/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1600	8.1500	91.8400	91.8500	0
07/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0500	8.0400	91.9500	91.9600	0
07/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.9150	7.9050	92.0850	92.0950	0
07/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8600	7.8400	92.1400	92.1600	0
07/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.8350	7.8250	92.1650	92.1750	0
07/09/2023	R035 On 02-November-23			Bond Future	12.0028	12.0451	82.5493	82.3270	181,789
07/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	44.9200	40.7800	0.0449	0.0408	400
07/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	7801.6100	8019.7400	7.8016	8.0197	0
07/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	248.8900	228.9900	0.2489	0.2290	400
07/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5085.2600	5287.6300	5.0853	5.2876	0
07/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	546.0000	507.0800	0.5460	0.5071	0
07/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3749.7900	3933.1400	3.7498	3.9331	0
07/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	559.5300	519.8200	0.5595	0.5198	0
07/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3707.8100	3890.3700	3.7078	3.8904	0
07/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	573.1800	532.6800	0.5732	0.5327	0
07/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3665.9900	3847.7600	3.6660	3.8478	0
07/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	1035.5300	970.7600	1.0355	0.9708	6,500
07/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2650.0000	2807.5000	2.6500	2.8075	0
07/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1119.2300	1050.5100	1.1192	1.0505	731
07/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2517.8000	2671.3500	2.5178	2.6714	0
07/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2486.6800	2366.9700	2.4867	2.3670	731
07/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1252.5200	1355.0800	1.2525	1.3551	0
07/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4757.8800	4587.4400	4.7579	4.5874	0
07/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	470.7500	522.5800	0.4708	0.5226	400
07/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7896.5500	7692.7000	7.8966	7.6927	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	125.6800	144.1000	0.1257	0.1441	731
07/09/2023	R035 On 01-February-24			Bond Future	12.1205	12.1646	84.3934	84.1663	0
07/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	357.6300	335.9300	0.3576	0.3359	400
07/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8650.0200	8855.4600	8.6500	8.8555	0
07/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	835.3000	791.6400	0.8353	0.7916	400
07/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6237.3900	6420.8700	6.2374	6.4209	0
07/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	3074.7300	2964.7400	3.0747	2.9647	0
07/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2768.4700	2885.6200	2.7685	2.8856	0
07/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	3103.4000	2992.7800	3.1034	2.9928	0
07/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2745.8500	2862.3700	2.7459	2.8624	0
07/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3132.1700	3020.9200	3.1322	3.0209	0
07/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2723.3900	2839.2800	2.7234	2.8393	0
07/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7434.5600	7259.9300	7.4346	7.2599	0
07/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	923.8600	976.3700	0.9239	0.9764	400
07/09/2023	R035 On 02-May-24			Bond Future	12.2356	12.2816	81.7630	81.5306	0
07/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1336.9800	1279.7600	1.3370	1.2798	0
07/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	6886.3700	7061.5200	6.8864	7.0615	0
07/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1352.2800	1294.5800	1.3523	1.2946	0
07/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6846.1000	7020.7700	6.8461	7.0208	0
07/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1367.7000	1309.5000	1.3677	1.3095	0
07/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6806.0100	6980.1800	6.8060	6.9802	0
07/09/2023	R035 On 01-August-24			Bond Future	12.3630	12.4110	83.5505	83.3128	0
07/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2708.0400	2617.8300	2.7080	2.6178	0
07/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5624.5400	5772.1000	5.6245	5.7721	0
07/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2730.1200	2639.4300	2.7301	2.6394	0
07/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5594.4600	5741.5400	5.5945	5.7415	0
07/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2751.9900	2660.8100	2.7520	2.6608	0
07/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5564.2100	5710.8000	5.5642	5.7108	0
07/09/2023	R035 On 07-November-24			Bond Future	12.5290	12.5794	80.9362	80.6926	0
07/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3523.0600	3416.5700	3.5231	3.4166	0
07/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5290.3900	5427.5400	5.2904	5.4275	0
07/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3546.3500	3439.4100	3.5464	3.4394	0
07/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5263.7200	5400.4200	5.2637	5.4004	0
07/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3570.0600	3462.6700	3.5701	3.4627	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5237.5100	5373.7600	5.2375	5.3738	0
07/09/2023	R053 On 02-November-23			Bond Future	12.5032	12.5813	94.3531	93.7873	5,189
07/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3888.2600	3556.7700	3.8883	3.5568	0
07/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1702.5100	1936.7600	1.7025	1.9368	0
07/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3933.9900	3600.2500	3.9340	3.6003	0
07/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1678.6100	1910.6100	1.6786	1.9106	0
07/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3979.9200	3643.9400	3.9799	3.6439	0
07/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1655.0000	1884.7600	1.6550	1.8848	0
07/09/2023	R053 On 01-February-24			Bond Future	12.6113	12.6924	96.4611	95.8828	0
07/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5423.2900	5095.3500	5.4233	5.0954	0
07/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3259.0700	3509.4100	3.2591	3.5094	0
07/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5465.8800	5136.5100	5.4659	5.1365	0
07/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3233.1400	3482.0500	3.2331	3.4821	0
07/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5508.5900	5177.7800	5.5086	5.1778	0
07/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3207.4200	3454.8900	3.2074	3.4549	0
07/09/2023	R053 On 02-May-24			Bond Future	12.7249	12.8094	92.7473	92.1559	0
07/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	6447.3900	6115.2900	6.4474	6.1153	0
07/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4411.3900	4670.7300	4.4114	4.6707	0
07/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	6487.9700	6154.7100	6.4880	6.1547	0
07/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4384.4500	4642.6300	4.3845	4.6426	0
07/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	6528.9100	6194.5000	6.5289	6.1945	0
07/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4357.9700	4615.0000	4.3580	4.6150	0
07/09/2023	R053 On 01-August-24			Bond Future	12.8485	12.9365	94.7735	94.1687	0
07/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	7035.7300	6697.6100	7.0357	6.6976	0
07/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5126.4200	5393.0100	5.1264	5.3930	0
07/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	7075.1400	6735.9700	7.0751	6.7360	0
07/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5099.3700	5364.9100	5.0994	5.3649	0
07/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	7114.2500	6774.0400	7.1143	6.7740	0
07/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5072.1200	5336.6200	5.0721	5.3366	0
07/09/2023	R053 On 07-November-24			Bond Future	13.0006	13.0926	91.0562	90.4372	0
07/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5808.4300	5511.0400	5.8084	5.5110	0
07/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7254.4600	7576.1000	7.2545	7.5761	0
07/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5843.1200	5544.6600	5.8431	5.5447	0
07/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7219.5000	7540.0700	7.2195	7.5401	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5877.8900	5578.3600	5.8779	5.5784	0
07/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7184.7100	7504.2100	7.1847	7.5042	0
07/09/2023	R186 On 02-November-23			Bond Future	9.0496	9.0868	107.8341	107.7323	120,648
07/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	843.9900	793.7400	0.8440	0.7937	1,715
07/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	569.8900	621.5000	0.5699	0.6215	0
07/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1262.6500	1199.0400	1.2627	1.1990	0
07/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	364.3600	402.6100	0.3644	0.4026	0
07/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1282.2900	1218.1500	1.2823	1.2182	0
07/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	356.9700	394.6900	0.3570	0.3947	0
07/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1302.2100	1237.5300	1.3022	1.2375	0
07/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	349.8700	387.0500	0.3499	0.3871	0
07/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3698.6700	3603.0900	3.6987	3.6031	0
07/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	36.3400	42.6200	0.0363	0.0426	1,715
07/09/2023	R186 On 01-February-24			Bond Future	9.0459	9.0869	104.9327	104.8287	0
07/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1806.3800	1742.0200	1.8064	1.7420	0
07/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	661.5800	701.2600	0.6616	0.7013	0
07/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1824.1500	1759.4700	1.8242	1.7595	0
07/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	654.3200	693.6800	0.6543	0.6937	0
07/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1841.7400	1776.7300	1.8417	1.7767	0
07/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	646.8900	685.9200	0.6469	0.6859	0
07/09/2023	R186 On 02-May-24			Bond Future	9.0431	9.0887	107.2731	107.1665	0
07/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	291.9500	273.6100	0.2920	0.2736	0
07/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2794.1000	2882.3800	2.7941	2.8824	0
07/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	297.1500	278.5600	0.2972	0.2786	0
07/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2775.1800	2863.2100	2.7752	2.8632	0
07/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	302.4100	283.5600	0.3024	0.2836	0
07/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2756.3200	2844.0900	2.7563	2.8441	0
07/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2339.7400	2270.4400	2.3397	2.2704	2,030
07/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	747.9600	785.2800	0.7480	0.7853	0
07/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3550.5100	3467.9500	3.5505	3.4680	0
07/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	436.1300	460.1900	0.4361	0.4602	2,030
07/09/2023	R186 On 01-August-24			Bond Future	9.0618	9.1130	104.3096	104.2003	0
07/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	914.9600	873.2400	0.9150	0.8732	0
07/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1734.8400	1802.4400	1.7348	1.8024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	925.4000	883.3900	0.9254	0.8834	0
07/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1723.7000	1791.0100	1.7237	1.7910	0
07/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	935.9100	893.6000	0.9359	0.8936	0
07/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1712.6300	1779.6400	1.7126	1.7796	0
07/09/2023	R186 On 07-November-24			Bond Future	9.1313	9.1901	106.6815	106.5691	0
07/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1385.2300	1330.6900	1.3852	1.3307	0
07/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1387.7100	1445.5400	1.3877	1.4455	0
07/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1396.5200	1341.7300	1.3965	1.3417	0
07/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1379.8900	1437.4700	1.3799	1.4375	0
07/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1407.8400	1352.8100	1.4078	1.3528	0
07/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1372.1100	1429.4500	1.3721	1.4295	0
07/09/2023	R197 On 02-November-23			Bond Future	341.5096	341.5354	341.5096	341.5354	0
07/09/2023	R202 On 02-November-23			Bond Future	254.9515	254.7517	254.9515	254.7517	4,618
07/09/2023	R202 On 01-February-24			Bond Future	255.7324	255.5281	255.7324	255.5281	460
07/09/2023	R202 On 02-May-24			Bond Future	261.4970	261.2878	261.4970	261.2878	0
07/09/2023	R202 On 01-August-24			Bond Future	262.1808	261.9668	262.1808	261.9668	0
07/09/2023	R202 On 07-November-24			Bond Future	268.2197	267.9992	268.2197	267.9992	0
07/09/2023	R209 On 02-November-23			Bond Future	12.0791	12.1161	63.6522	63.4823	26,259
07/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	323.8300	303.3000	0.3238	0.3033	0
07/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	3907.0200	4056.4500	3.9070	4.0565	0
07/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	332.7600	311.7400	0.3328	0.3117	0
07/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3866.2800	4015.2200	3.8663	4.0152	0
07/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	341.9300	320.4100	0.3419	0.3204	0
07/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3825.8300	3974.2700	3.8258	3.9743	0
07/09/2023	R209 On 01-February-24			Bond Future	12.1803	12.2186	65.0743	64.9006	1,690
07/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2353.6600	2275.9100	2.3537	2.2759	0
07/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2628.0100	2723.9600	2.6280	2.7240	0
07/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2377.3400	2299.1000	2.3773	2.2991	0
07/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2606.0500	2701.5100	2.6061	2.7015	0
07/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2401.3000	2322.5500	2.4013	2.3226	0
07/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2584.4300	2679.3800	2.5844	2.6794	0
07/09/2023	R209 On 02-May-24			Bond Future	12.2872	12.3270	63.3725	63.1948	0
07/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1085.2600	1044.4400	1.0853	1.0444	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6368.9700	6505.8700	6.3690	6.5059	0
07/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1098.0500	1056.8700	1.0981	1.0569	0
07/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6331.8000	6468.3400	6.3318	6.4683	0
07/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1110.7800	1069.2300	1.1108	1.0692	0
07/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6294.6300	6430.8000	6.2946	6.4308	0
07/09/2023	R209 On 01-August-24			Bond Future	12.4051	12.4464	64.7576	64.5757	0
07/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2301.8500	2234.8400	2.3019	2.2348	0
07/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5139.4000	5254.2200	5.1394	5.2542	0
07/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2320.6200	2253.2400	2.3206	2.2532	0
07/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5111.4000	5225.8500	5.1114	5.2259	0
07/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2339.7100	2271.9600	2.3397	2.2720	0
07/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5083.7600	5197.8400	5.0838	5.1978	0
07/09/2023	R209 On 07-November-24			Bond Future	12.5520	12.5952	63.0743	62.8880	0
07/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3163.4700	3081.3100	3.1635	3.0813	0
07/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4665.7700	4769.9400	4.6658	4.7699	0
07/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3184.4600	3101.9600	3.1845	3.1020	0
07/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4642.1300	4745.9600	4.6421	4.7460	0
07/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3205.5200	3122.6700	3.2055	3.1227	0
07/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4618.6100	4722.0900	4.6186	4.7221	0
07/09/2023	R210 On 02-November-23			Bond Future	227.1206	227.1253	227.1206	227.1253	206
07/09/2023	R210 On 01-February-24			Bond Future	232.2497	232.2546	232.2497	232.2546	300
07/09/2023	R210 On 02-May-24			Bond Future	234.2291	234.2337	234.2291	234.2337	0
07/09/2023	R210 On 01-August-24			Bond Future	239.4069	239.4109	239.4069	239.4109	0
07/09/2023	R210 On 07-November-24			Bond Future	241.5868	241.5903	241.5868	241.5903	0
07/09/2023	R213 On 02-November-23			Bond Future	10.9748	10.9914	81.6569	81.5858	33,019
07/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1263.2900	1240.5700	1.2633	1.2406	731
07/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1413.3500	1461.7500	1.4134	1.4618	0
07/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1679.1300	1650.5500	1.6791	1.6506	0
07/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1100.2800	1142.8200	1.1003	1.1428	0
07/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1705.2900	1676.3600	1.7053	1.6764	0
07/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1083.8200	1126.0100	1.0838	1.1260	0
07/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1731.6300	1702.3600	1.7316	1.7024	0
07/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1067.5700	1109.4200	1.0676	1.1094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2628.7100	2589.1200	2.6287	2.5891	731
07/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	658.5400	690.0700	0.6585	0.6901	0
07/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7083.3500	7018.8700	7.0834	7.0189	0
07/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	75.4500	82.0900	0.0755	0.0821	731
07/09/2023	R213 On 01-February-24			Bond Future	11.0696	11.0869	83.4812	83.4086	0
07/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3896.8000	3854.9000	3.8968	3.8549	0
07/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1307.1700	1337.9000	1.3072	1.3379	0
07/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3925.2600	3883.1800	3.9253	3.8832	0
07/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1295.4000	1325.9500	1.2954	1.3260	0
07/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3953.5900	3911.3300	3.9536	3.9113	0
07/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1283.5300	1313.9000	1.2835	1.3139	0
07/09/2023	R213 On 02-May-24			Bond Future	11.1623	11.1805	81.7840	81.7096	0
07/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1229.1900	1211.4700	1.2292	1.2115	0
07/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4939.2000	4995.8800	4.9392	4.9959	0
07/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1242.1500	1224.2800	1.2422	1.2243	0
07/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4908.9300	4965.4600	4.9089	4.9655	0
07/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1254.9700	1236.9400	1.2550	1.2369	0
07/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4878.5400	4934.9100	4.8785	4.9349	0
07/09/2023	R213 On 01-August-24			Bond Future	11.2690	11.2882	83.5725	83.4962	0
07/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2310.6600	2282.3000	2.3107	2.2823	0
07/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3957.7700	4005.7500	3.9578	4.0058	0
07/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2329.1000	2300.5700	2.3291	2.3006	0
07/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3935.4400	3983.2500	3.9354	3.9833	0
07/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2347.6000	2318.9200	2.3476	2.3189	0
07/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3913.2000	3960.8600	3.9132	3.9609	0
07/09/2023	R213 On 07-November-24			Bond Future	11.4200	11.4404	81.9142	81.8357	0
07/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2986.6400	2952.8600	2.9866	2.9529	0
07/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3799.6800	3844.4000	3.7997	3.8444	0
07/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	3006.3500	2972.4200	3.0064	2.9724	0
07/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3780.4300	3825.0000	3.7804	3.8250	0
07/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	3025.7600	2991.6900	3.0258	2.9917	0
07/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3760.9100	3805.3400	3.7609	3.8053	0
07/09/2023	R214 On 02-November-23			Bond Future	12.4527	12.5255	59.3000	58.9639	19,767
07/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	156.6000	131.7300	0.1566	0.1317	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5115.1700	5426.4100	5.1152	5.4264	0
07/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	161.7100	136.1400	0.1617	0.1361	0
07/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5067.6300	5378.1700	5.0676	5.3782	0
07/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	166.9900	140.7000	0.1670	0.1407	0
07/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5020.3200	5330.1400	5.0203	5.3301	0
07/09/2023	R214 On 01-February-24			Bond Future	12.5621	12.6375	60.6248	60.2812	0
07/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1672.3700	1547.4200	1.6724	1.5474	0
07/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3654.4700	3873.0400	3.6545	3.8730	0
07/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1692.0900	1566.1300	1.6921	1.5661	0
07/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3626.0100	3843.5700	3.6260	3.8436	0
07/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1711.9300	1584.9600	1.7119	1.5850	0
07/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3597.7200	3814.2700	3.5977	3.8143	0
07/09/2023	R214 On 02-May-24			Bond Future	12.6682	12.7464	58.6718	58.3205	0
07/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	1015.6200	936.8600	1.0156	0.9369	0
07/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	6900.2000	7172.7500	6.9002	7.1728	0
07/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	1026.3700	946.9400	1.0264	0.9469	0
07/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	6858.5100	7130.3900	6.8585	7.1304	0
07/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	1037.3500	957.2400	1.0374	0.9572	0
07/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	6817.1100	7088.3100	6.8171	7.0883	0
07/09/2023	R214 On 01-August-24			Bond Future	12.7835	12.8647	59.9545	59.5953	0
07/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2395.2700	2257.6400	2.3953	2.2576	0
07/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5278.6200	5500.1800	5.2786	5.5002	0
07/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2414.4800	2276.1200	2.4145	2.2761	0
07/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5249.8300	5470.6600	5.2498	5.4707	0
07/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2433.5400	2294.4500	2.4335	2.2945	0
07/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5220.9500	5441.0500	5.2210	5.4411	0
07/09/2023	R214 On 07-November-24			Bond Future	12.9297	13.0142	58.0115	57.6437	0
07/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3300.6900	3133.1300	3.3007	3.1331	0
07/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4771.3500	4971.5100	4.7714	4.9715	0
07/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3322.0400	3153.8100	3.3220	3.1538	0
07/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4747.2300	4946.7200	4.7472	4.9467	0
07/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3343.4600	3174.5500	3.3435	3.1746	0
07/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4723.2200	4922.0300	4.7232	4.9220	0
07/09/2023	R248 On 02-November-23			Bond Future	12.5861	12.6642	72.7009	72.2659	232,739

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	136.2900	112.3500	0.1363	0.1124	0
07/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	6911.8700	7322.8800	6.9119	7.3229	0
07/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	140.6100	115.9900	0.1406	0.1160	0
07/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	6850.5000	7260.8300	6.8505	7.2608	0
07/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	145.0000	119.6900	0.1450	0.1197	0
07/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	6789.2900	7198.9300	6.7893	7.1989	0
07/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	375.8800	318.6900	0.3759	0.3187	207
07/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5033.5900	5411.3500	5.0336	5.4114	0
07/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1689.6200	1508.4300	1.6896	1.5084	207
07/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2174.9800	2428.7400	2.1750	2.4287	0
07/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5721.6100	5366.5900	5.7216	5.3666	0
07/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	424.2400	504.1700	0.4242	0.5042	207
07/09/2023	R248 On 01-February-24			Bond Future	12.7016	12.7828	74.3250	73.8805	0
07/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	684.9800	613.5400	0.6850	0.6135	1,000
07/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	7899.6400	8272.7800	7.8996	8.2728	0
07/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1743.8400	1598.9400	1.7438	1.5989	0
07/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	4962.3800	5262.0600	4.9624	5.2621	0
07/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1765.6600	1619.4900	1.7657	1.6195	0
07/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	4924.6300	5223.0400	4.9246	5.2230	0
07/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1787.6300	1640.1900	1.7876	1.6402	0
07/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	4887.1100	5184.2500	4.8871	5.1843	0
07/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	2112.1100	1946.7200	2.1121	1.9467	1,000
07/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4387.5800	4666.7700	4.3876	4.6668	0
07/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5391.0100	5101.8800	5.3910	5.1019	0
07/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1874.0900	2029.5400	1.8741	2.0295	1,000
07/09/2023	R248 On 02-May-24			Bond Future	12.8137	12.8980	71.5335	71.0789	0
07/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1105.4800	1013.4900	1.1055	1.0135	0
07/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9192.3400	9555.0000	9.1923	9.5550	0
07/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1117.7000	1024.8900	1.1177	1.0249	0
07/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9138.9000	9500.7400	9.1389	9.5007	0
07/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1129.8500	1036.2100	1.1299	1.0362	0
07/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9085.4900	9446.5000	9.0855	9.4465	0
07/09/2023	R248 On 01-August-24			Bond Future	12.9356	13.0233	73.0971	72.6322	13,000
07/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2940.2500	2761.8900	2.9403	2.7619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6481.9000	6768.4500	6.4819	6.7685	0
07/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2963.5400	2784.2400	2.9635	2.7842	0
07/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6447.0100	6732.6200	6.4470	6.7326	0
07/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2986.6400	2806.4000	2.9866	2.8064	0
07/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6412.0100	6696.6800	6.4120	6.6967	0
07/09/2023	R248 On 07-November-24			Bond Future	13.0894	13.1811	70.3077	69.8318	0
07/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	4216.5800	3996.2400	4.2166	3.9962	0
07/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5866.2900	6121.8300	5.8663	6.1218	0
07/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4242.7500	4021.5600	4.2428	4.0216	0
07/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5838.0300	6092.7200	5.8380	6.0927	0
07/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4268.9700	4046.9500	4.2690	4.0470	0
07/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5809.9000	6063.7600	5.8099	6.0638	0
07/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0