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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
08/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	2025 On 02-November-23			Bond Future	172.9174	172.9361	172.9174	172.9361	5,228
08/09/2023	2025 On 01-February-24			Bond Future	175.0104	175.0466	175.0104	175.0466	399
08/09/2023	2025 On 02-May-24			Bond Future	178.9267	178.9926	178.9267	178.9926	0
08/09/2023	2025 On 01-August-24			Bond Future	181.0826	181.1111	181.0826	181.1111	0
08/09/2023	2025 On 07-November-24			Bond Future	185.3238	185.2846	185.3238	185.2846	0
08/09/2023	2029 On 02-November-23			Bond Future	125.1592	125.2372	125.1592	125.2372	2,068
08/09/2023	2029 On 01-February-24			Bond Future	127.9732	128.0655	127.9732	128.0655	728
08/09/2023	2029 On 02-May-24			Bond Future	129.4702	129.5855	129.4702	129.5855	0
08/09/2023	2029 On 01-August-24			Bond Future	132.3609	132.4505	132.3609	132.4505	0
08/09/2023	2029 On 07-November-24			Bond Future	134.0605	134.1025	134.0605	134.1025	0
08/09/2023	2030 On 02-November-23			Bond Future	10.3900	10.4209	91.3611	91.2319	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
08/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	90.5800	134.8000	0.0906	0.1348	800
08/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3615.6400	3789.0500	3.6156	3.7891	0
08/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	319.5500	378.8100	0.3196	0.3788	500
08/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2448.7000	2637.1500	2.4487	2.6372	0
08/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	549.9300	609.6100	0.5499	0.6096	800
08/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	1905.4000	2094.2700	1.9054	2.0943	0
08/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1166.5500	1202.7300	1.1666	1.2027	500
08/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1166.7200	1332.0900	1.1667	1.3321	0
08/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1756.8500	1764.7900	1.7569	1.7648	500
08/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	798.5400	935.6700	0.7985	0.9357	0
08/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2286.1500	2270.4900	2.2862	2.2705	0
08/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	586.7200	700.2500	0.5867	0.7003	0
08/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2316.9000	2299.8900	2.3169	2.2999	0
08/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	576.5300	688.7100	0.5765	0.6887	0
08/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2347.9200	2329.5700	2.3479	2.3296	0
08/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	566.6300	677.4700	0.5666	0.6775	0
08/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3329.7200	3276.4800	3.3297	3.2765	500
08/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	331.9100	407.8600	0.3319	0.4079	0
08/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4421.1100	4338.9000	4.4211	4.3389	0
08/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	188.4900	235.4700	0.1885	0.2355	500
08/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4928.1100	4836.2300	4.9281	4.8362	0
08/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	145.1300	182.4400	0.1451	0.1824	800
08/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7506.6900	7388.2600	7.5067	7.3883	0
08/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	38.2800	49.0400	0.0383	0.0490	500
08/09/2023	2030 On 01-February-24			Bond Future	10.4603	10.4906	89.3872	89.2642	0
08/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	690.3900	691.8900	0.6904	0.6919	400
08/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4403.7400	4528.2900	4.4037	4.5283	0
08/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1056.4300	1062.1200	1.0564	1.0621	500
08/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3413.2700	3542.0100	3.4133	3.5420	0
08/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1110.1900	1117.7700	1.1102	1.1178	1,360
08/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3299.2100	3429.8400	3.2992	3.4298	0
08/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1208.9400	1219.6800	1.2089	1.2197	500
08/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3105.1900	3238.9800	3.1052	3.2390	0
08/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1318.2300	1329.7300	1.3182	1.3297	400

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08/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	2922.8800	3057.4300	2.9229	3.0574	0
08/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1467.5800	1480.0600	1.4676	1.4801	200
08/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2699.0200	2834.5500	2.6990	2.8346	0
08/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1899.1500	1911.2900	1.8992	1.9113	500
08/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2185.4800	2320.6700	2.1855	2.3207	0
08/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3363.9400	3360.5000	3.3639	3.3605	0
08/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1202.7800	1322.3900	1.2028	1.3224	700
08/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4249.7600	4229.5300	4.2498	4.2295	0
08/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	876.8900	979.7100	0.8769	0.9797	1,360
08/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4368.9300	4346.8500	4.3689	4.3469	0
08/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	841.2500	942.2200	0.8413	0.9422	0
08/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4398.8700	4376.2300	4.3989	4.3762	0
08/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	832.5500	932.9600	0.8326	0.9330	0
08/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4428.8800	4405.6900	4.4289	4.4057	0
08/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	823.9300	923.7900	0.8239	0.9238	0
08/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5610.3800	5567.0000	5.6104	5.5670	0
08/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	553.7400	633.4100	0.5537	0.6334	200
08/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5931.8400	5883.1700	5.9318	5.8832	0
08/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	498.3300	572.7100	0.4983	0.5727	500
08/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5964.2300	5914.9300	5.9642	5.9149	0
08/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	493.1500	566.9000	0.4932	0.5669	500
08/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6748.7000	6687.8000	6.7487	6.6878	0
08/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	382.2400	444.3900	0.3822	0.4444	400
08/09/2023	2030 On 02-May-24			Bond Future	10.5438	10.5720	91.3658	91.2549	0
08/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1091.7000	1085.9700	1.0917	1.0860	1,000
08/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4655.1800	4760.3300	4.6552	4.7603	0
08/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1277.6300	1274.4400	1.2776	1.2744	0
08/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4223.9900	4331.6800	4.2240	4.3317	0
08/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1290.7400	1288.1800	1.2907	1.2882	0
08/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4196.1400	4304.4600	4.1961	4.3045	0
08/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1303.9400	1301.7400	1.3039	1.3017	0
08/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4168.4000	4277.0800	4.1684	4.2771	0
08/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1803.2300	1813.7900	1.8032	1.8138	1,000
08/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3329.3300	3450.7700	3.3293	3.4508	0

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08/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2701.9200	2711.6900	2.7019	2.7117	500
08/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2402.5000	2523.1500	2.4025	2.5232	0
08/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3156.6000	3162.7700	3.1566	3.1628	1,080
08/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2077.7400	2194.7900	2.0777	2.1948	0
08/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3899.0700	3897.1100	3.8991	3.8971	500
08/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1666.9500	1775.8700	1.6670	1.7759	0
08/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6195.9100	6162.2800	6.1959	6.1623	0
08/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	906.2500	983.5000	0.9063	0.9835	1,000
08/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7527.2600	7457.3700	7.5273	7.4574	0
08/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	652.3600	693.3500	0.6524	0.6934	1,080
08/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9861.4900	9762.5900	9.8615	9.7626	0
08/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	301.7300	313.7100	0.3017	0.3137	500
08/09/2023	2030 On 01-August-24			Bond Future	10.6373	10.6726	89.3785	89.2449	0
08/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2302.8100	2306.7900	2.3028	2.3068	0
08/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3325.0200	3462.6300	3.3250	3.4626	0
08/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2321.2900	2325.0100	2.3213	2.3250	0
08/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3305.0100	3442.3600	3.3050	3.4424	0
08/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2339.5100	2343.3100	2.3395	2.3433	0
08/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3284.7500	3422.1800	3.2848	3.4222	0
08/09/2023	2030 On 07-November-24			Bond Future	10.7561	10.8032	91.4453	91.2735	0
08/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	3066.2800	3049.3400	3.0663	3.0493	0
08/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3124.9000	3279.7100	3.1249	3.2797	0
08/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3086.2000	3068.9400	3.0862	3.0689	0
08/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3108.3100	3262.8000	3.1083	3.2628	0
08/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3106.5800	3088.9800	3.1066	3.0890	0
08/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3092.2100	3246.3600	3.0922	3.2464	0
08/09/2023	2032 On 02-November-23			Bond Future	11.2968	11.3126	84.5869	84.5120	172,096
08/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	62.6000	102.9800	0.0626	0.1030	7,750
08/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4721.3200	4836.5900	4.7213	4.8366	0
08/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	184.3600	245.2800	0.1844	0.2453	500
08/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3680.9200	3816.7300	3.6809	3.8167	0
08/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	191.9700	253.8600	0.1920	0.2539	500
08/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3638.4500	3775.2300	3.6385	3.7752	0
08/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	301.8400	373.2100	0.3018	0.3732	500

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08/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3150.3200	3296.5800	3.1503	3.2966	0
08/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	478.4500	555.2300	0.4785	0.5552	10,000
08/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2636.0000	2787.6700	2.6360	2.7877	0
08/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	728.6400	804.0900	0.7286	0.8041	0
08/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2153.8800	2304.2200	2.1539	2.3042	500
08/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	908.5700	980.9700	0.9086	0.9810	500
08/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	1898.3400	2045.6300	1.8983	2.0456	0
08/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1206.7300	1271.4000	1.2067	1.2714	0
08/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1572.6200	1712.1800	1.5726	1.7122	0
08/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1231.4700	1295.4800	1.2315	1.2955	0
08/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1549.6200	1688.5200	1.5496	1.6885	0
08/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1256.4700	1319.6700	1.2565	1.3197	0
08/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1526.9100	1665.0000	1.5269	1.6650	0
08/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1358.7700	1418.7100	1.3588	1.4187	0
08/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1438.7400	1573.5700	1.4387	1.5736	500
08/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1986.0600	2024.6600	1.9861	2.0247	0
08/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1028.5100	1142.0000	1.0285	1.1420	500
08/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2302.2900	2330.4200	2.3023	2.3304	0
08/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	878.7100	981.7300	0.8787	0.9817	15,500
08/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2912.2800	2921.8900	2.9123	2.9219	0
08/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	658.4900	742.9900	0.6585	0.7430	500
08/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3342.1800	3340.8600	3.3422	3.3409	0
08/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	541.0400	614.6100	0.5410	0.6146	0
08/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4712.0600	4679.1200	4.7121	4.6791	0
08/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	297.6600	339.6100	0.2977	0.3396	500
08/09/2023	2032 On 01-February-24			Bond Future	11.3959	11.4106	86.4682	86.4001	0
08/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	434.0200	415.7200	0.4340	0.4157	1,200
08/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7203.5500	7253.3600	7.2036	7.2534	0
08/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	951.1000	1002.3800	0.9511	1.0024	500
08/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4804.1200	4923.5100	4.8041	4.9235	0
08/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1193.6600	1256.5000	1.1937	1.2565	1,200
08/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4215.0100	4345.9600	4.2150	4.3460	0
08/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1224.7000	1289.3600	1.2247	1.2894	200
08/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4148.8900	4281.6600	4.1489	4.2817	0

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08/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1777.7300	1869.1100	1.7777	1.8691	500
08/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3213.8000	3373.2900	3.2138	3.3733	0
08/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3415.7600	3512.6500	3.4158	3.5127	0
08/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1792.9900	1957.9900	1.7930	1.9580	200
08/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3649.9200	3743.9900	3.6499	3.7440	0
08/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1666.2200	1828.4000	1.6662	1.8284	0
08/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3679.5900	3773.1800	3.6796	3.7732	0
08/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1650.9200	1812.6200	1.6509	1.8126	0
08/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3709.3500	3802.6600	3.7094	3.8027	0
08/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1635.7400	1797.1600	1.6357	1.7972	0
08/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5814.9300	5870.3700	5.8149	5.8704	0
08/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	888.7500	1012.3000	0.8888	1.0123	200
08/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6231.0900	6278.6800	6.2311	6.2787	0
08/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	792.7000	908.4000	0.7927	0.9084	1,200
08/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6617.6000	6658.2200	6.6176	6.6582	0
08/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	713.5500	822.2800	0.7136	0.8223	500
08/09/2023	2032 On 02-May-24			Bond Future	11.5041	11.5164	84.2206	84.1649	0
08/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1065.1500	1045.0900	1.0652	1.0451	1,000
08/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6466.2900	6501.8600	6.4663	6.5019	0
08/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1273.1100	1274.8800	1.2731	1.2749	0
08/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5795.1000	5852.5000	5.7951	5.8525	0
08/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1286.7100	1288.6500	1.2867	1.2887	0
08/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5760.1800	5817.7500	5.7602	5.8178	0
08/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1300.6400	1302.2900	1.3006	1.3023	0
08/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5725.6400	5782.9200	5.7256	5.7829	0
08/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1342.7800	1344.2500	1.3428	1.3443	500
08/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5622.5500	5679.6500	5.6226	5.6797	0
08/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1429.4800	1430.8100	1.4295	1.4308	1,550
08/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5419.7300	5476.6900	5.4197	5.4767	0
08/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1761.5700	1768.4500	1.7616	1.7685	1,000
08/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4748.1800	4810.6900	4.7482	4.8107	0
08/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2182.4900	2199.1500	2.1825	2.1992	500
08/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4086.9100	4159.2000	4.0869	4.1592	0
08/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2737.6100	2757.4100	2.7376	2.7574	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
08/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3439.7700	3515.2000	3.4398	3.5152	0
08/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7210.1300	7203.3200	7.2101	7.2033	0
08/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1184.7000	1233.5200	1.1847	1.2335	1,000
08/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8140.4100	8126.3300	8.1404	8.1263	0
08/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	975.6900	1017.2400	0.9757	1.0172	500
08/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8713.2500	8676.4600	8.7133	8.6765	0
08/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	867.5900	886.4300	0.8676	0.8864	1,550
08/09/2023	2032 On 01-August-24			Bond Future	11.6202	11.6374	86.0804	86.0045	0
08/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2333.4900	2409.0800	2.3335	2.4091	0
08/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4537.4600	4689.0000	4.5375	4.6890	0
08/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2352.0500	2428.8900	2.3521	2.4289	0
08/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4510.3100	4663.1000	4.5103	4.6631	0
08/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2371.0300	2448.7900	2.3710	2.4488	0
08/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4483.6100	4637.3200	4.4836	4.6373	0
08/09/2023	2032 On 07-November-24			Bond Future	11.7695	11.7953	83.9052	83.7946	0
08/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3090.9400	3100.4700	3.0909	3.1005	0
08/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4389.9300	4510.0000	4.3899	4.5100	0
08/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3112.0100	3121.7200	3.1120	3.1217	0
08/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4367.2100	4487.4600	4.3672	4.4875	0
08/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3132.8000	3142.6800	3.1328	3.1427	0
08/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4344.2500	4464.6700	4.3443	4.4647	0
08/09/2023	2033 On 02-November-23			Bond Future	117.8263	118.0841	117.8263	118.0841	2,258
08/09/2023	2033 On 01-February-24			Bond Future	120.4755	120.7508	120.4755	120.7508	5,737
08/09/2023	2033 On 02-May-24			Bond Future	121.7093	122.0104	121.7093	122.0104	0
08/09/2023	2033 On 01-August-24			Bond Future	124.4268	124.7080	124.4268	124.7080	0
08/09/2023	2033 On 07-November-24			Bond Future	125.8420	126.0831	125.8420	126.0831	0
08/09/2023	2037 On 02-November-23			Bond Future	12.3460	12.3466	77.4874	77.4840	68,510
08/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	305.1900	341.5800	0.3052	0.3416	0
08/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4645.0600	4684.8000	4.6451	4.6848	0
08/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	313.9600	351.1700	0.3140	0.3512	0
08/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4597.0600	4637.6200	4.5971	4.6376	0
08/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	322.9900	360.9600	0.3230	0.3610	0
08/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4549.3800	4590.7000	4.5494	4.5907	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	960.6200	1027.8300	0.9606	1.0278	731
08/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2695.0000	2765.5600	2.6950	2.7656	0
08/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2247.8500	2319.0400	2.2479	2.3190	731
08/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1345.5300	1420.0700	1.3455	1.4201	0
08/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7609.6600	7627.6000	7.6097	7.6276	0
08/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	133.7000	154.9900	0.1337	0.1550	731
08/09/2023	2037 On 01-February-24			Bond Future	12.4631	12.4623	74.9546	74.9588	76,958
08/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1886.3100	1956.3600	1.8863	1.9564	2,500
08/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3841.8000	3907.6400	3.8418	3.9076	0
08/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2413.7600	2489.6300	2.4138	2.4896	0
08/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3207.3100	3278.9700	3.2073	3.2790	0
08/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2439.4600	2515.3800	2.4395	2.5154	0
08/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3180.8100	3252.5200	3.1808	3.2525	0
08/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2465.4700	2541.4500	2.4655	2.5415	0
08/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3154.6700	3226.4400	3.1547	3.2264	0
08/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4238.6400	4311.8500	4.2386	4.3119	0
08/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1893.3100	1962.3100	1.8933	1.9623	2,500
08/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7801.0500	7847.5300	7.8011	7.8475	0
08/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	786.0800	828.3500	0.7861	0.8284	2,500
08/09/2023	2037 On 02-May-24			Bond Future	12.5892	12.5859	76.6134	76.6302	0
08/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1193.0200	1232.3300	1.1930	1.2323	0
08/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7405.9500	7428.4300	7.4060	7.4284	0
08/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1205.3400	1246.6300	1.2053	1.2466	0
08/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7361.5200	7385.9800	7.3615	7.3860	0
08/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1217.9500	1261.2400	1.2180	1.2612	0
08/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7317.4300	7343.8900	7.3174	7.3439	0
08/09/2023	2037 On 01-August-24			Bond Future	12.7250	12.7250	74.0495	74.0495	0
08/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2607.3600	2607.2200	2.6074	2.6072	0
08/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5857.3600	5857.1700	5.8574	5.8572	0
08/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2627.7100	2628.3900	2.6277	2.6284	0
08/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5824.9400	5825.5700	5.8249	5.8256	0
08/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2648.1600	2649.6600	2.6482	2.6497	0
08/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5792.6700	5794.1200	5.7927	5.7941	0
08/09/2023	2037 On 07-November-24			Bond Future	12.8808	12.8869	75.7599	75.7305	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3687.6500	3742.0900	3.6877	3.7421	0
08/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5221.0200	5304.9100	5.2210	5.3049	0
08/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3711.1500	3766.2100	3.7112	3.7662	0
08/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5194.4700	5278.9800	5.1945	5.2790	0
08/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3735.0500	3790.7200	3.7351	3.7907	0
08/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5168.3600	5253.4800	5.1684	5.2535	0
08/09/2023	2038 On 02-November-23			Bond Future	127.0050	127.5306	127.0050	127.5306	4,669
08/09/2023	2038 On 01-February-24			Bond Future	127.8413	128.3915	127.8413	128.3915	0
08/09/2023	2038 On 02-May-24			Bond Future	130.7019	131.2855	130.7019	131.2855	0
08/09/2023	2038 On 01-August-24			Bond Future	131.5507	132.1189	131.5507	132.1189	0
08/09/2023	2038 On 07-November-24			Bond Future	134.6304	135.1616	134.6304	135.1616	0
08/09/2023	2040 On 02-November-23			Bond Future	12.6080	12.5883	77.7035	77.8121	41,938
08/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	121.3800	140.2000	0.1214	0.1402	875
08/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6609.1000	6519.3200	6.6091	6.5193	0
08/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	160.3600	183.2100	0.1604	0.1832	0
08/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6150.9900	6065.2400	6.1510	6.0652	0
08/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	165.8200	189.2100	0.1658	0.1892	0
08/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6094.6400	6009.4300	6.0946	6.0094	0
08/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	171.4700	195.4000	0.1715	0.1954	0
08/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6038.5600	5953.8900	6.0386	5.9539	0
08/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	318.2900	354.3200	0.3183	0.3543	128
08/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	4965.7900	4893.2200	4.9658	4.8932	0
08/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	691.1400	747.8000	0.6911	0.7478	875
08/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3562.0000	3510.0600	3.5620	3.5101	0
08/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1818.2000	1905.8400	1.8182	1.9058	128
08/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1862.2800	1841.3200	1.8623	1.8413	0
08/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	3025.9300	3127.9400	3.0259	3.1279	0
08/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1080.6000	1074.0100	1.0806	1.0740	875
08/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5707.4800	5818.0900	5.7075	5.8181	0
08/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	366.3200	368.3300	0.3663	0.3683	128
08/09/2023	2040 On 01-February-24			Bond Future	12.7288	12.7069	74.9251	75.0438	94,218
08/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1950.1800	2085.3600	1.9502	2.0854	0
08/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4151.4900	4168.0000	4.1515	4.1680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1973.5300	2109.4200	1.9735	2.1094	0
08/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4118.4100	4135.6300	4.1184	4.1356	0
08/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1997.0300	2133.6300	1.9970	2.1336	0
08/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4085.5400	4103.4700	4.0855	4.1035	0
08/09/2023	2040 On 02-May-24			Bond Future	12.8579	12.8327	76.5832	76.7170	0
08/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1147.5000	1198.6100	1.1475	1.1986	0
08/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8319.3800	8236.6700	8.3194	8.2367	0
08/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1159.7000	1211.1600	1.1597	1.2112	0
08/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8270.3900	8188.0300	8.2704	8.1880	0
08/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1172.1800	1223.9800	1.1722	1.2240	0
08/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8221.7600	8139.7400	8.2218	8.1397	0
08/09/2023	2040 On 01-August-24			Bond Future	12.9965	12.9736	73.7681	73.8877	0
08/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2650.6300	2766.0900	2.6506	2.7661	0
08/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6309.3700	6305.2400	6.3094	6.3052	0
08/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2671.8700	2788.2100	2.6719	2.7882	0
08/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6274.4800	6271.2300	6.2745	6.2712	0
08/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2693.2000	2810.4300	2.6932	2.8104	0
08/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6239.7500	6237.3900	6.2398	6.2374	0
08/09/2023	2040 On 07-November-24			Bond Future	13.1543	13.1361	75.4715	75.5644	0
08/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3857.4100	3979.8900	3.8574	3.9799	0
08/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5489.4700	5519.1100	5.4895	5.5191	0
08/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3882.2500	4005.5800	3.8823	4.0056	0
08/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5461.5000	5491.9900	5.4615	5.4920	0
08/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3907.1600	4031.0100	3.9072	4.0310	0
08/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5433.6600	5464.6700	5.4337	5.4647	0
08/09/2023	2044 On 02-November-23			Bond Future	12.6963	12.6714	73.8146	73.9509	52,923
08/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	107.8400	131.5000	0.1078	0.1315	0
08/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	6874.5300	6761.9100	6.8745	6.7619	0
08/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	111.4000	136.1300	0.1114	0.1361	0
08/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	6814.5000	6702.9500	6.8145	6.7030	0
08/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	115.0900	140.9000	0.1151	0.1409	0
08/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	6754.6900	6644.2200	6.7547	6.6442	0
08/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	420.0300	499.0500	0.4200	0.4991	5,860
08/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4407.5400	4350.2800	4.4075	4.3503	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1970.7600	2136.9700	1.9708	2.1370	0
08/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1677.7200	1707.6500	1.6777	1.7077	5,860
08/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2785.5400	2960.7200	2.7855	2.9607	0
08/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1155.9100	1194.8100	1.1559	1.1948	6,375
08/09/2023	2044 On 01-February-24			Bond Future	12.8141	12.7869	71.0749	71.2215	31,827
08/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1664.0900	1808.7900	1.6641	1.8088	0
08/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4697.3300	4695.3900	4.6973	4.6954	0
08/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1685.4400	1830.8300	1.6854	1.8308	0
08/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4660.9700	4659.7200	4.6610	4.6597	0
08/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1706.9300	1853.1900	1.7069	1.8532	0
08/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4624.8300	4624.4500	4.6248	4.6245	0
08/09/2023	2044 On 02-May-24			Bond Future	12.9394	12.9089	72.6477	72.8095	0
08/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1120.7900	1184.3100	1.1208	1.1843	0
08/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8545.9700	8447.6600	8.5460	8.4477	0
08/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1133.0400	1197.0100	1.1330	1.1970	0
08/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8495.7000	8397.8400	8.4957	8.3978	0
08/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1145.2200	1209.6100	1.1452	1.2096	0
08/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8445.4400	8348.0000	8.4454	8.3480	0
08/09/2023	2044 On 01-August-24			Bond Future	13.0738	13.0451	69.8709	70.0199	0
08/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2453.9600	2641.6200	2.4540	2.6416	0
08/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6795.0200	6833.6400	6.7950	6.8336	0
08/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2474.1800	2663.1300	2.4742	2.6631	0
08/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6757.7700	6797.6800	6.7578	6.7977	0
08/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2494.4900	2684.7200	2.4945	2.6847	0
08/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6720.6700	6761.8600	6.7207	6.7619	0
08/09/2023	2044 On 07-November-24			Bond Future	13.2260	13.2016	71.4840	71.6085	0
08/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3891.3900	4106.8400	3.8914	4.1068	0
08/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5587.5100	5678.4700	5.5875	5.6785	0
08/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3916.3100	4132.3400	3.9163	4.1323	0
08/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5559.3600	5650.9000	5.5594	5.6509	0
08/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3940.9900	4157.5900	3.9410	4.1576	0
08/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5531.0400	5623.1500	5.5310	5.6232	0
08/09/2023	2046 On 02-November-23			Bond Future	109.9169	110.2686	109.9169	110.2686	16,148
08/09/2023	2046 On 01-February-24			Bond Future	112.3882	112.7587	112.3882	112.7587	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	2046 On 02-May-24			Bond Future	112.7553	113.1524	112.7553	113.1524	0
08/09/2023	2046 On 01-August-24			Bond Future	115.2722	115.6535	115.2722	115.6535	0
08/09/2023	2046 On 07-November-24			Bond Future	115.7696	116.1162	115.7696	116.1162	0
08/09/2023	2050 On 02-November-23			Bond Future	111.0717	111.6503	111.0717	111.6503	14,039
08/09/2023	2050 On 01-February-24			Bond Future	111.3191	111.9217	111.3191	111.9217	0
08/09/2023	2050 On 02-May-24			Bond Future	113.8099	114.4445	113.8099	114.4445	0
08/09/2023	2050 On 01-August-24			Bond Future	114.0450	114.6688	114.0450	114.6688	0
08/09/2023	2050 On 07-November-24			Bond Future	116.7145	117.3093	116.7145	117.3093	0
08/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	AL37 On 02-November-23			Index Future	908.5860	907.2150	908.5860	907.2150	0
08/09/2023	AL37 On 01-February-24			Index Future	928.7950	927.4820	928.7950	927.4820	0
08/09/2023	AL37 On 02-May-24			Index Future	949.3660	948.1780	949.3660	948.1780	0
08/09/2023	AL37 On 01-August-24			Index Future	970.3580	968.9390	970.3580	968.9390	0
08/09/2023	AL37 On 07-November-24			Index Future	992.8830	991.0700	992.8830	991.0700	0
08/09/2023	AL7T On 02-November-23			Index Future	1026.3590	1025.8790	1026.3590	1,025.8790	0
08/09/2023	AL7T On 01-February-24			Index Future	1049.1870	1048.7980	1049.1870	1,048.7980	0
08/09/2023	AL7T On 02-May-24			Index Future	1072.4250	1072.2000	1072.4250	1,072.2000	0
08/09/2023	AL7T On 01-August-24			Index Future	1096.1380	1095.6770	1096.1380	1,095.6770	0
08/09/2023	AL7T On 07-November-24			Index Future	1121.5830	1120.7020	1121.5830	1,120.7020	0
08/09/2023	ALBI On 02-November-23			Index Future	896.6600	896.5270	896.6600	896.5270	107
08/09/2023	ALBI On 01-February-24			Index Future	916.6030	916.5560	916.6030	916.5560	0
08/09/2023	ALBI On 02-May-24			Index Future	936.9050	937.0070	936.9050	937.0070	0
08/09/2023	ALBI On 01-August-24			Index Future	957.6210	957.5240	957.6210	957.5240	0
08/09/2023	ALBI On 07-November-24			Index Future	979.8510	979.3940	979.8510	979.3940	0
08/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	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
08/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	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
08/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	ES33 On 02-November-23			Bond Future	12.8562	12.8571	71.6094	71.6056	0
08/09/2023	ES33 On 01-February-24			Bond Future	13.0095	13.0088	73.2194	73.2226	0
08/09/2023	ES33 On 02-May-24			Bond Future	13.1698	13.1662	71.0585	71.0736	0
08/09/2023	ES33 On 01-August-24			Bond Future	13.3386	13.3388	72.6436	72.6429	0
08/09/2023	ES33 On 07-November-24			Bond Future	13.5497	13.5569	70.5381	70.5099	0
08/09/2023	ES42 On 02-November-23			Bond Future	13.3429	13.3234	67.3396	67.4357	0
08/09/2023	ES42 On 01-February-24			Bond Future	13.4833	13.4616	68.8538	68.9587	0
08/09/2023	ES42 On 02-May-24			Bond Future	13.6348	13.6098	66.1317	66.2502	0
08/09/2023	ES42 On 01-August-24			Bond Future	13.7905	13.7678	67.6055	67.7112	0
08/09/2023	ES42 On 07-November-24			Bond Future	13.9803	13.9623	64.9158	64.9976	0
08/09/2023	GOVI On 02-November-23			GOVI	883.8810	883.7300	883.8810	883.7300	819
08/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	19190.0000	20700.0000	1.9190	2.0700	0
08/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	19290.0000	20800.0000	1.9290	2.0800	0
08/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	19390.0000	20900.0000	1.9390	2.0900	0
08/09/2023	GOVI On 01-February-24			GOVI	903.5400	903.4730	903.5400	903.4730	0
08/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	235600.0000	234930.0000	23.5600	23.4930	0
08/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	235500.0000	234830.0000	23.5500	23.4830	0
08/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	235400.0000	234730.0000	23.5400	23.4730	0
08/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 02-May-24			GOVI	923.5520	923.6330	923.5520	923.6330	0
08/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	274180.0000	273370.0000	27.4180	27.3370	0
08/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	274280.0000	273470.0000	27.4280	27.3470	0
08/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	274380.0000	273570.0000	27.4380	27.3570	0
08/09/2023	GOVI On 01-August-24			GOVI	943.9730	943.8560	943.9730	943.8560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	6030.0000	4860.0000	0.6030	0.4860	0
08/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	5930.0000	4760.0000	0.5930	0.4760	0
08/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	5830.0000	4660.0000	0.5830	0.4660	0
08/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 07-November-24			GOVI	965.8860	965.4140	965.8860	965.4140	0
08/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	171060.0000	166340.0000	17.1060	16.6340	0
08/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	170960.0000	166240.0000	17.0960	16.6240	0
08/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	170860.0000	166140.0000	17.0860	16.6140	0
08/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/09/2023	IGOV On 02-November-23			Index Future	330.9930	331.7380	330.9930	331.7380	475
08/09/2023	IGOV On 01-February-24			Index Future	338.4350	339.2300	338.4350	339.2300	0
08/09/2023	IGOV On 02-May-24			Index Future	346.0090	346.8780	346.0090	346.8780	0
08/09/2023	IGOV On 01-August-24			Index Future	353.7370	354.5500	353.7370	354.5500	0
08/09/2023	IGOV On 07-November-24			Index Future	362.0290	362.7290	362.0290	362.7290	0
08/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
08/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/09/2023	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
08/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
08/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3250	8.3350	91.6750	91.6650	0
08/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3300	8.3400	91.6700	91.6600	0
08/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3750	8.3850	91.6250	91.6150	0
08/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3700	8.3800	91.6300	91.6200	0
08/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3600	91.6500	91.6400	0
08/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3500	91.6600	91.6500	0
08/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1400	8.1600	91.8600	91.8400	0
08/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0100	8.0500	91.9900	91.9500	0
08/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8650	7.9150	92.1350	92.0850	0
08/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8100	7.8600	92.1900	92.1400	0
08/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7750	7.8350	92.2250	92.1650	0
08/09/2023	R035 On 02-November-23			Bond Future	12.0021	12.0028	82.5525	82.5493	181,741
08/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	41.7500	44.9200	0.0418	0.0449	400
08/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	7795.1800	7801.6100	7.7952	7.8016	0
08/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	221.7200	248.8900	0.2217	0.2489	400
08/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5054.8300	5085.2600	5.0548	5.0853	0
08/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	501.2100	546.0000	0.5012	0.5460	0
08/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3701.7400	3749.7900	3.7017	3.7498	0
08/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	513.9700	559.5300	0.5140	0.5595	0
08/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3658.9900	3707.8100	3.6590	3.7078	0
08/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	526.9600	573.1800	0.5270	0.5732	0
08/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3616.5100	3665.9900	3.6165	3.6660	0
08/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	975.7600	1035.5300	0.9758	1.0355	6,500
08/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2586.9700	2650.0000	2.5870	2.6500	0
08/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1058.1600	1119.2300	1.0582	1.1192	731
08/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2453.4700	2517.8000	2.4535	2.5178	0
08/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2423.3800	2486.6800	2.4234	2.4867	731
08/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1185.9600	1252.5200	1.1860	1.2525	0
08/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4718.6600	4757.8800	4.7187	4.7579	0
08/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	428.2700	470.7500	0.4283	0.4708	400
08/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7882.7100	7896.5500	7.8827	7.8966	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	108.5800	125.6800	0.1086	0.1257	731
08/09/2023	R035 On 01-February-24			Bond Future	12.1214	12.1205	84.3886	84.3934	0
08/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	355.9000	357.6300	0.3559	0.3576	400
08/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8653.1400	8650.0200	8.6531	8.6500	0
08/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	795.8700	835.3000	0.7959	0.8353	400
08/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6202.8100	6237.3900	6.2028	6.2374	0
08/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	3005.1400	3074.7300	3.0051	3.0747	0
08/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2703.7300	2768.4700	2.7037	2.7685	0
08/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	3033.8200	3103.4000	3.0338	3.1034	0
08/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2681.1200	2745.8500	2.6811	2.7459	0
08/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3062.6100	3132.1700	3.0626	3.1322	0
08/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2658.6800	2723.3900	2.6587	2.7234	0
08/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7391.4300	7434.5600	7.3914	7.4346	0
08/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	885.5800	923.8600	0.8856	0.9239	400
08/09/2023	R035 On 02-May-24			Bond Future	12.2393	12.2356	81.7446	81.7630	0
08/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1303.7500	1336.9800	1.3038	1.3370	0
08/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	6871.5700	6886.3700	6.8716	6.8864	0
08/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1317.1400	1352.2800	1.3171	1.3523	0
08/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6829.3900	6846.1000	6.8294	6.8461	0
08/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1330.6200	1367.7000	1.3306	1.3677	0
08/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6787.3600	6806.0100	6.7874	6.8060	0
08/09/2023	R035 On 01-August-24			Bond Future	12.3631	12.3630	83.5501	83.5505	0
08/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2673.4400	2708.0400	2.6734	2.7080	0
08/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5590.3900	5624.5400	5.5904	5.6245	0
08/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2695.1700	2730.1200	2.6952	2.7301	0
08/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5559.9600	5594.4600	5.5600	5.5945	0
08/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2716.6800	2751.9900	2.7167	2.7520	0
08/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5529.3500	5564.2100	5.5294	5.5642	0
08/09/2023	R035 On 07-November-24			Bond Future	12.5226	12.5290	80.9674	80.9362	0
08/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3500.8600	3523.0600	3.5009	3.5231	0
08/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5236.9600	5290.3900	5.2370	5.2904	0
08/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3524.1900	3546.3500	3.5242	3.5464	0
08/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5210.3300	5263.7200	5.2103	5.2637	0
08/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3547.2500	3570.0600	3.5473	3.5701	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5183.4700	5237.5100	5.1835	5.2375	0
08/09/2023	R053 On 02-November-23			Bond Future	12.5281	12.5032	94.1722	94.3531	5,189
08/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3648.6600	3888.2600	3.6487	3.8883	0
08/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1643.7800	1702.5100	1.6438	1.7025	0
08/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3694.2600	3933.9900	3.6943	3.9340	0
08/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1619.7500	1678.6100	1.6198	1.6786	0
08/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3739.9400	3979.9200	3.7399	3.9799	0
08/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1595.8900	1655.0000	1.5959	1.6550	0
08/09/2023	R053 On 01-February-24			Bond Future	12.6384	12.6113	96.2667	96.4611	0
08/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5262.0800	5423.2900	5.2621	5.4233	0
08/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3292.1800	3259.0700	3.2922	3.2591	0
08/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5304.2500	5465.8800	5.3043	5.4659	0
08/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3265.8300	3233.1400	3.2658	3.2331	0
08/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5346.5400	5508.5900	5.3465	5.5086	0
08/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3239.6900	3207.4200	3.2397	3.2074	0
08/09/2023	R053 On 02-May-24			Bond Future	12.7554	12.7249	92.5331	92.7473	0
08/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	6150.6900	6447.3900	6.1507	6.4474	0
08/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4328.9500	4411.3900	4.3290	4.4114	0
08/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	6191.0300	6487.9700	6.1910	6.4880	0
08/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4301.7700	4384.4500	4.3018	4.3845	0
08/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	6231.7300	6528.9100	6.2317	6.5289	0
08/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4275.0500	4357.9700	4.2751	4.3580	0
08/09/2023	R053 On 01-August-24			Bond Future	12.8772	12.8485	94.5758	94.7735	0
08/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6878.7700	7035.7300	6.8788	7.0357	0
08/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5167.1300	5126.4200	5.1671	5.1264	0
08/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6917.8600	7075.1400	6.9179	7.0751	0
08/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5139.7600	5099.3700	5.1398	5.0994	0
08/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6957.0200	7114.2500	6.9570	7.1143	0
08/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5112.5600	5072.1200	5.1126	5.0721	0
08/09/2023	R053 On 07-November-24			Bond Future	13.0251	13.0006	90.8904	91.0562	0
08/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5574.9300	5808.4300	5.5749	5.8084	0
08/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7186.7400	7254.4600	7.1867	7.2545	0
08/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5609.3200	5843.1200	5.6093	5.8431	0
08/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7151.4800	7219.5000	7.1515	7.2195	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5643.4000	5877.8900	5.6434	5.8779	0
08/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7116.0000	7184.7100	7.1160	7.1847	0
08/09/2023	R186 On 02-November-23			Bond Future	8.9877	9.0496	108.0034	107.8341	120,685
08/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	897.8300	843.9900	0.8978	0.8440	1,715
08/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	454.4300	569.8900	0.4544	0.5699	0
08/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1347.5200	1262.6500	1.3475	1.2627	0
08/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	279.9300	364.3600	0.2799	0.3644	0
08/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1368.6800	1282.2900	1.3687	1.2823	0
08/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	274.0600	356.9700	0.2741	0.3570	0
08/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1389.8200	1302.2100	1.3898	1.3022	0
08/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	268.1800	349.8700	0.2682	0.3499	0
08/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3857.1400	3698.6700	3.8571	3.6987	0
08/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	25.5100	36.3400	0.0255	0.0363	1,715
08/09/2023	R186 On 01-February-24			Bond Future	8.9819	9.0459	105.0954	104.9327	0
08/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1855.2800	1806.3800	1.8553	1.8064	0
08/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	547.8400	661.5800	0.5478	0.6616	0
08/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1873.7800	1824.1500	1.8738	1.8242	0
08/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	541.3100	654.3200	0.5413	0.6543	0
08/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1892.1000	1841.7400	1.8921	1.8417	0
08/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	534.6100	646.8900	0.5346	0.6469	0
08/09/2023	R186 On 02-May-24			Bond Future	8.9796	9.0431	107.4219	107.2731	0
08/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	289.4800	291.9500	0.2895	0.2920	0
08/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2642.8700	2794.1000	2.6429	2.7941	0
08/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	293.6000	297.1500	0.2936	0.2972	0
08/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2622.8700	2775.1800	2.6229	2.7752	0
08/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	298.9800	302.4100	0.2990	0.3024	0
08/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2604.1300	2756.3200	2.6041	2.7563	0
08/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2392.4600	2339.7400	2.3925	2.3397	2,030
08/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	651.9200	747.9600	0.6519	0.7480	0
08/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3638.2600	3550.5100	3.6383	3.5505	0
08/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	375.1200	436.1300	0.3751	0.4361	2,030
08/09/2023	R186 On 01-August-24			Bond Future	8.9796	9.0618	104.4855	104.3096	0
08/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	974.9400	914.9600	0.9749	0.9150	0
08/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1618.9700	1734.8400	1.6190	1.7348	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	985.4600	925.4000	0.9855	0.9254	0
08/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1607.9100	1723.7000	1.6079	1.7237	0
08/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	996.4300	935.9100	0.9964	0.9359	0
08/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1597.3000	1712.6300	1.5973	1.7126	0
08/09/2023	R186 On 07-November-24			Bond Future	9.0160	9.1313	106.9022	106.6815	0
08/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1498.1300	1385.2300	1.4981	1.3852	0
08/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1279.8700	1387.7100	1.2799	1.3877	0
08/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1509.9000	1396.5200	1.5099	1.3965	0
08/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1272.5300	1379.8900	1.2725	1.3799	0
08/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1521.7000	1407.8400	1.5217	1.4078	0
08/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1265.2300	1372.1100	1.2652	1.3721	0
08/09/2023	R197 On 02-November-23			Bond Future	341.4685	341.5096	341.4685	341.5096	0
08/09/2023	R202 On 02-November-23			Bond Future	254.9280	254.9515	254.9280	254.9515	4,618
08/09/2023	R202 On 01-February-24			Bond Future	255.6835	255.7324	255.6835	255.7324	460
08/09/2023	R202 On 02-May-24			Bond Future	261.4048	261.4970	261.4048	261.4970	0
08/09/2023	R202 On 01-August-24			Bond Future	262.1438	262.1808	262.1438	262.1808	0
08/09/2023	R202 On 07-November-24			Bond Future	268.2809	268.2197	268.2809	268.2197	0
08/09/2023	R209 On 02-November-23			Bond Future	12.0785	12.0791	63.6549	63.6522	26,259
08/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	292.1700	323.8300	0.2922	0.3238	0
08/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	3872.6900	3907.0200	3.8727	3.9070	0
08/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	300.5300	332.7600	0.3005	0.3328	0
08/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3831.3800	3866.2800	3.8314	3.8663	0
08/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	309.0000	341.9300	0.3090	0.3419	0
08/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3790.2300	3825.8300	3.7902	3.8258	0
08/09/2023	R209 On 01-February-24			Bond Future	12.1811	12.1803	65.0707	65.0743	1,690
08/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2289.8700	2353.6600	2.2899	2.3537	0
08/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2567.8000	2628.0100	2.5678	2.6280	0
08/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2313.7100	2377.3400	2.3137	2.3773	0
08/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2546.0000	2606.0500	2.5460	2.6061	0
08/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2337.4900	2401.3000	2.3375	2.4013	0
08/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2524.2000	2584.4300	2.5242	2.5844	0
08/09/2023	R209 On 02-May-24			Bond Future	12.2904	12.2872	63.3582	63.3725	0
08/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1057.9000	1085.2600	1.0579	1.0853	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6355.8700	6368.9700	6.3559	6.3690	0
08/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1069.0700	1098.0500	1.0691	1.0981	0
08/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6317.0800	6331.8000	6.3171	6.3318	0
08/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1080.1600	1110.7800	1.0802	1.1108	0
08/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6278.2700	6294.6300	6.2783	6.2946	0
08/09/2023	R209 On 01-August-24			Bond Future	12.4051	12.4051	64.7574	64.7576	0
08/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2252.8100	2301.8500	2.2528	2.3019	0
08/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5090.5400	5139.4000	5.0905	5.1394	0
08/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2270.8000	2320.6200	2.2708	2.3206	0
08/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5061.7600	5111.4000	5.0618	5.1114	0
08/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2288.8700	2339.7100	2.2889	2.3397	0
08/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5033.1000	5083.7600	5.0331	5.0838	0
08/09/2023	R209 On 07-November-24			Bond Future	12.5464	12.5520	63.0989	63.0743	0
08/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3171.8700	3163.4700	3.1719	3.1635	0
08/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4649.6200	4665.7700	4.6496	4.6658	0
08/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3192.6300	3184.4600	3.1926	3.1845	0
08/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4625.7500	4642.1300	4.6258	4.6421	0
08/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3213.1900	3205.5200	3.2132	3.2055	0
08/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4601.7300	4618.6100	4.6017	4.6186	0
08/09/2023	R210 On 02-November-23			Bond Future	226.8088	227.1206	226.8088	227.1206	206
08/09/2023	R210 On 01-February-24			Bond Future	231.9084	232.2497	231.9084	232.2497	300
08/09/2023	R210 On 02-May-24			Bond Future	233.8420	234.2291	233.8420	234.2291	0
08/09/2023	R210 On 01-August-24			Bond Future	239.0625	239.4069	239.0625	239.4069	0
08/09/2023	R210 On 07-November-24			Bond Future	241.3243	241.5868	241.3243	241.5868	0
08/09/2023	R213 On 02-November-23			Bond Future	10.9643	10.9748	81.7023	81.6569	31,532
08/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1187.7400	1263.2900	1.1877	1.2633	731
08/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1292.4800	1413.3500	1.2925	1.4134	0
08/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1616.4700	1679.1300	1.6165	1.6791	0
08/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	992.3000	1100.2800	0.9923	1.1003	0
08/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1643.5600	1705.2900	1.6436	1.7053	0
08/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	976.7700	1083.8200	0.9768	1.0838	0
08/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1670.7200	1731.6300	1.6707	1.7316	0
08/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	961.3400	1067.5700	0.9613	1.0676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2596.4000	2628.7100	2.5964	2.6287	731
08/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	580.9100	658.5400	0.5809	0.6585	0
08/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7117.3200	7083.3500	7.1173	7.0834	0
08/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	64.1000	75.4500	0.0641	0.0755	731
08/09/2023	R213 On 01-February-24			Bond Future	11.0605	11.0696	83.5195	83.4812	0
08/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3854.4200	3896.8000	3.8544	3.8968	0
08/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1226.5300	1307.1700	1.2265	1.3072	0
08/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3882.9900	3925.2600	3.8830	3.9253	0
08/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1214.8700	1295.4000	1.2149	1.2954	0
08/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3911.8100	3953.5900	3.9118	3.9536	0
08/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1203.4900	1283.5300	1.2035	1.2835	0
08/09/2023	R213 On 02-May-24			Bond Future	11.1560	11.1623	81.8096	81.7840	0
08/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1212.5400	1229.1900	1.2125	1.2292	0
08/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4896.9100	4939.2000	4.8969	4.9392	0
08/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1225.4800	1242.1500	1.2255	1.2422	0
08/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4866.6200	4908.9300	4.8666	4.9089	0
08/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1238.2700	1254.9700	1.2383	1.2550	0
08/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4836.2000	4878.5400	4.8362	4.8785	0
08/09/2023	R213 On 01-August-24			Bond Future	11.2578	11.2690	83.6170	83.5725	0
08/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2287.0400	2310.6600	2.2870	2.3107	0
08/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3889.6800	3957.7700	3.8897	3.9578	0
08/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2305.2200	2329.1000	2.3052	2.3291	0
08/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3867.0900	3935.4400	3.8671	3.9354	0
08/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2323.4600	2347.6000	2.3235	2.3476	0
08/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3844.5900	3913.2000	3.8446	3.9132	0
08/09/2023	R213 On 07-November-24			Bond Future	11.3999	11.4200	81.9913	81.9142	0
08/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2970.9300	2986.6400	2.9709	2.9866	0
08/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3706.8800	3799.6800	3.7069	3.7997	0
08/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2990.7700	3006.3500	2.9908	3.0064	0
08/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3687.7600	3780.4300	3.6878	3.7804	0
08/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	3010.3100	3025.7600	3.0103	3.0258	0
08/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3668.3700	3760.9100	3.6684	3.7609	0
08/09/2023	R214 On 02-November-23			Bond Future	12.4725	12.4527	59.2084	59.3000	19,767
08/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	127.1400	156.6000	0.1271	0.1566	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5177.3400	5115.1700	5.1773	5.1152	0
08/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	131.1200	161.7100	0.1311	0.1617	0
08/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5128.6700	5067.6300	5.1287	5.0676	0
08/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	135.2000	166.9900	0.1352	0.1670	0
08/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5080.1600	5020.3200	5.0802	5.0203	0
08/09/2023	R214 On 01-February-24			Bond Future	12.5839	12.5621	60.5253	60.6248	0
08/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1560.0500	1672.3700	1.5601	1.6724	0
08/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3641.6300	3654.4700	3.6416	3.6545	0
08/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1579.2900	1692.0900	1.5793	1.6921	0
08/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3612.6900	3626.0100	3.6127	3.6260	0
08/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1598.6700	1711.9300	1.5987	1.7119	0
08/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3583.9400	3597.7200	3.5839	3.5977	0
08/09/2023	R214 On 02-May-24			Bond Future	12.6929	12.6682	58.5604	58.6718	0
08/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	974.5200	1015.6200	0.9745	1.0156	0
08/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	6970.4800	6900.2000	6.9705	6.9002	0
08/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	984.9800	1026.3700	0.9850	1.0264	0
08/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	6928.5000	6858.5100	6.9285	6.8585	0
08/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	995.6700	1037.3500	0.9957	1.0374	0
08/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	6886.8100	6817.1100	6.8868	6.8171	0
08/09/2023	R214 On 01-August-24			Bond Future	12.8062	12.7835	59.8539	59.9545	0
08/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2278.0200	2395.2700	2.2780	2.3953	0
08/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5261.9900	5278.6200	5.2620	5.2786	0
08/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2296.0300	2414.4800	2.2960	2.4145	0
08/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5232.0000	5249.8300	5.2320	5.2498	0
08/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2314.3400	2433.5400	2.3143	2.4335	0
08/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5202.3700	5220.9500	5.2024	5.2210	0
08/09/2023	R214 On 07-November-24			Bond Future	12.9480	12.9297	57.9313	58.0115	0
08/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3182.8700	3300.6900	3.1829	3.3007	0
08/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4733.7300	4771.3500	4.7337	4.7714	0
08/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3203.8000	3322.0400	3.2038	3.3220	0
08/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4709.1900	4747.2300	4.7092	4.7472	0
08/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3224.7900	3343.4600	3.2248	3.3435	0
08/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4684.7500	4723.2200	4.6848	4.7232	0
08/09/2023	R248 On 02-November-23			Bond Future	12.6110	12.5861	72.5619	72.7009	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
08/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	113.3500	136.2900	0.1134	0.1363	0
08/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7027.9200	6911.8700	7.0279	6.9119	0
08/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	117.1200	140.6100	0.1171	0.1406	0
08/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	6966.0000	6850.5000	6.9660	6.8505	0
08/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	120.9600	145.0000	0.1210	0.1450	0
08/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	6904.2400	6789.2900	6.9042	6.7893	0
08/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	328.9500	375.8800	0.3290	0.3759	207
08/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5125.6500	5033.5900	5.1257	5.0336	0
08/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1582.9900	1689.6200	1.5830	1.6896	207
08/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2207.3400	2174.9800	2.2073	2.1750	0
08/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5578.9700	5721.6100	5.5790	5.7216	0
08/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	420.5900	424.2400	0.4206	0.4242	207
08/09/2023	R248 On 01-February-24			Bond Future	12.7288	12.7016	74.1757	74.3250	0
08/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	633.0700	684.9800	0.6331	0.6850	1,000
08/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	7997.0500	7899.6400	7.9971	7.8996	0
08/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1597.7300	1743.8400	1.5977	1.7438	0
08/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	4965.5900	4962.3800	4.9656	4.9624	0
08/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1618.2800	1765.6600	1.6183	1.7657	0
08/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	4926.5700	4924.6300	4.9266	4.9246	0
08/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1638.9900	1787.6300	1.6390	1.7876	0
08/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	4887.7900	4887.1100	4.8878	4.8871	0
08/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1947.3500	2112.1100	1.9474	2.1121	1,000
08/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4372.1400	4387.5800	4.3721	4.3876	0
08/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5185.4500	5391.0100	5.1855	5.3910	0
08/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1817.8500	1874.0900	1.8179	1.8741	1,000
08/09/2023	R248 On 02-May-24			Bond Future	12.8441	12.8137	71.3691	71.5335	0
08/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1038.6100	1105.4800	1.0386	1.1055	0
08/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9289.9400	9192.3400	9.2899	9.1923	0
08/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1050.1900	1117.7000	1.0502	1.1177	0
08/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9235.8600	9138.9000	9.2359	9.1389	0
08/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1062.0400	1129.8500	1.0620	1.1299	0
08/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9182.1500	9085.4900	9.1822	9.0855	0
08/09/2023	R248 On 01-August-24			Bond Future	12.9642	12.9356	72.9452	73.0971	13,000
08/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2771.2200	2940.2500	2.7712	2.9403	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6464.7800	6481.9000	6.4648	6.4819	0
08/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2793.2400	2963.5400	2.7932	2.9635	0
08/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6428.6200	6447.0100	6.4286	6.4470	0
08/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2815.3500	2986.6400	2.8154	2.9866	0
08/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6392.6300	6412.0100	6.3926	6.4120	0
08/09/2023	R248 On 07-November-24			Bond Future	13.1139	13.0894	70.1800	70.3077	0
08/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	4018.6800	4216.5800	4.0187	4.2166	0
08/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5796.0500	5866.2900	5.7961	5.8663	0
08/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4044.2800	4242.7500	4.0443	4.2428	0
08/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5767.2200	5838.0300	5.7672	5.8380	0
08/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4070.2500	4268.9700	4.0703	4.2690	0
08/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5738.8400	5809.9000	5.7388	5.8099	0
08/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0