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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
04/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	2025 On 02-November-23			Bond Future	172.9673	172.9781	172.9673	172.9781	5,228
04/09/2023	2025 On 01-February-24			Bond Future	175.0792	175.0901	175.0792	175.0901	214
04/09/2023	2025 On 02-May-24			Bond Future	179.0241	179.0349	179.0241	179.0349	0
04/09/2023	2025 On 01-August-24			Bond Future	181.1402	181.1511	181.1402	181.1511	0
04/09/2023	2025 On 07-November-24			Bond Future	185.3097	185.3200	185.3097	185.3200	0
04/09/2023	2029 On 02-November-23			Bond Future	125.2759	125.4137	125.2759	125.4137	2,068
04/09/2023	2029 On 01-February-24			Bond Future	128.1055	128.2465	128.1055	128.2465	728
04/09/2023	2029 On 02-May-24			Bond Future	129.6252	129.7690	129.6252	129.7690	0
04/09/2023	2029 On 01-August-24			Bond Future	132.4886	132.6352	132.4886	132.6352	0
04/09/2023	2029 On 07-November-24			Bond Future	134.1384	134.2874	134.1384	134.2874	0
04/09/2023	2030 On 02-November-23			Bond Future	10.3734	10.3225	91.4310	91.6452	89,540

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	171.2700	215.3100	0.1713	0.2153	800
04/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3626.4400	3456.2300	3.6264	3.4562	0
04/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	450.8200	533.2400	0.4508	0.5332	500
04/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2510.0800	2378.2500	2.5101	2.3783	0
04/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	704.6400	811.0600	0.7046	0.8111	800
04/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	1990.2200	1882.3900	1.9902	1.8824	0
04/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1336.4100	1482.2700	1.3364	1.4823	500
04/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1266.6900	1198.3000	1.2667	1.1983	0
04/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1920.9000	2089.3800	1.9209	2.0894	500
04/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	892.7000	846.9300	0.8927	0.8469	0
04/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2440.2000	2622.4400	2.4402	2.6224	0
04/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	670.8800	638.8700	0.6709	0.6389	0
04/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2470.2700	2653.1700	2.4703	2.6532	0
04/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	660.0100	628.6600	0.6600	0.6287	0
04/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2500.5900	2684.1500	2.5006	2.6842	0
04/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	649.4100	618.7200	0.6494	0.6187	0
04/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3462.5700	3661.5500	3.4626	3.6616	500
04/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	394.8700	379.6000	0.3949	0.3796	0
04/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4533.5500	4741.5500	4.5336	4.7416	0
04/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	231.0400	224.7900	0.2310	0.2248	500
04/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	5033.1200	5243.6000	5.0331	5.2436	0
04/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	180.2500	176.4800	0.1803	0.1765	800
04/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7588.7900	7803.8700	7.5888	7.8039	0
04/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	50.4900	51.3200	0.0505	0.0513	500
04/09/2023	2030 On 01-February-24			Bond Future	10.4404	10.3867	89.4681	89.6872	0
04/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	758.2700	832.1900	0.7583	0.8322	400
04/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4390.7800	4245.5700	4.3908	4.2456	0
04/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1149.3200	1245.4800	1.1493	1.2455	500
04/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3425.3200	3302.3500	3.4253	3.3024	0
04/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1207.7000	1306.7500	1.2077	1.3068	1,360
04/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3315.8800	3195.8000	3.3159	3.1958	0
04/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1314.3700	1418.4900	1.3144	1.4185	500
04/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3129.7800	3014.7700	3.1298	3.0148	0
04/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1429.2600	1538.4800	1.4293	1.5385	400

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04/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	2953.0700	2843.1600	2.9531	2.8432	0
04/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1585.7600	1701.4800	1.5858	1.7015	200
04/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2736.3600	2632.9500	2.7364	2.6330	0
04/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	2032.3400	2164.2000	2.0323	2.1642	500
04/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2237.8300	2150.5600	2.2378	2.1506	0
04/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3516.1600	3684.1600	3.5162	3.6842	0
04/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1274.1600	1223.0300	1.2742	1.2230	700
04/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4398.3100	4579.9500	4.3983	4.5800	0
04/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	944.6000	907.1100	0.9446	0.9071	1,360
04/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4517.0900	4700.2600	4.5171	4.7003	0
04/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	908.5700	872.6100	0.9086	0.8726	0
04/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4546.8400	4730.3800	4.5468	4.7304	0
04/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	899.6800	864.0900	0.8997	0.8641	0
04/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4576.6500	4760.5700	4.5767	4.7606	0
04/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	890.8600	855.6500	0.8909	0.8557	0
04/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5749.4100	5945.2700	5.7494	5.9453	0
04/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	611.9300	588.6600	0.6119	0.5887	200
04/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	6067.9700	6266.3500	6.0680	6.2664	0
04/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	553.6200	532.8700	0.5536	0.5329	500
04/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	6099.9600	6298.5700	6.1000	6.2986	0
04/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	548.0400	527.5200	0.5480	0.5275	500
04/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6877.6200	7081.2700	6.8776	7.0813	0
04/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	430.3200	414.8400	0.4303	0.4148	400
04/09/2023	2030 On 02-May-24			Bond Future	10.5192	10.4625	91.4624	91.6862	0
04/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1161.0700	1244.2500	1.1611	1.2443	1,000
04/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4627.9200	4487.2500	4.6279	4.4873	0
04/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1357.5900	1449.4100	1.3576	1.4494	0
04/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4207.3200	4075.2900	4.2073	4.0753	0
04/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1371.8800	1464.3000	1.3719	1.4643	0
04/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4180.6500	4049.2200	4.1807	4.0492	0
04/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1385.9900	1478.9900	1.3860	1.4790	0
04/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4153.8200	4022.9700	4.1538	4.0230	0
04/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1916.3200	2028.8400	1.9163	2.0288	1,000
04/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3345.7900	3234.4600	3.3458	3.2345	0

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04/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2838.5100	2976.8000	2.8385	2.9768	500
04/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2442.4600	2356.9000	2.4425	2.3569	0
04/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3299.2000	3447.6200	3.2992	3.4476	1,080
04/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2123.7100	2048.2800	2.1237	2.0483	0
04/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	4046.5000	4208.5800	4.0465	4.2086	500
04/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1717.7500	1655.9800	1.7178	1.6560	0
04/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6338.0200	6527.8300	6.3380	6.5278	0
04/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	951.7300	917.6900	0.9517	0.9177	1,000
04/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7642.7300	7842.6900	7.6427	7.8427	0
04/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	671.2000	647.3100	0.6712	0.6473	1,080
04/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9959.8000	10172.4200	9.9598	10.1724	0
04/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	303.4100	292.1800	0.3034	0.2922	500
04/09/2023	2030 On 01-August-24			Bond Future	10.6171	10.5571	89.4553	89.6837	0
04/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2415.8400	2536.0100	2.4158	2.5360	0
04/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3361.2800	3253.0400	3.3613	3.2530	0
04/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2434.5400	2555.2100	2.4345	2.5552	0
04/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3341.4900	3233.7500	3.3415	3.2338	0
04/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2453.3200	2574.5000	2.4533	2.5745	0
04/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3321.7900	3214.5600	3.3218	3.2146	0
04/09/2023	2030 On 07-November-24			Bond Future	10.7448	10.6811	91.4864	91.7195	0
04/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	3169.2300	3302.0500	3.1692	3.3021	0
04/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3186.7500	3086.4700	3.1868	3.0865	0
04/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3189.2200	3322.4700	3.1892	3.3225	0
04/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3170.2300	3070.3800	3.1702	3.0704	0
04/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3209.6700	3343.3500	3.2097	3.3434	0
04/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3154.2000	3054.7800	3.1542	3.0548	0
04/09/2023	2032 On 02-November-23			Bond Future	11.1898	11.1240	85.0971	85.4131	176,188
04/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	170.2100	225.5600	0.1702	0.2256	7,750
04/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4318.6900	4058.0700	4.3187	4.0581	0
04/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	368.4400	461.3100	0.3684	0.4613	500
04/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3354.7600	3131.6600	3.3548	3.1317	0
04/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	379.8800	474.5700	0.3799	0.4746	500
04/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3316.1200	3094.8400	3.3161	3.0948	0
04/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	535.2600	652.3100	0.5353	0.6523	500

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04/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	2873.5000	2674.5800	2.8735	2.6746	0
04/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	762.5100	906.2400	0.7625	0.9062	10,000
04/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2409.8200	2237.5800	2.4098	2.2376	0
04/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	1061.1500	1232.7700	1.0612	1.2328	0
04/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	1976.1500	1831.8000	1.9762	1.8318	500
04/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	1267.5600	1455.0900	1.2676	1.4551	500
04/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	1747.0900	1618.6500	1.7471	1.6187	0
04/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1599.0400	1807.8900	1.5990	1.8079	0
04/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1454.6900	1347.5700	1.4547	1.3476	0
04/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1626.1800	1836.5800	1.6262	1.8366	0
04/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1434.0900	1328.5200	1.4341	1.3285	0
04/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1653.3900	1865.3300	1.6534	1.8653	0
04/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1413.5900	1309.5600	1.4136	1.3096	0
04/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1764.3700	1982.3200	1.7644	1.9823	0
04/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1334.1000	1236.0800	1.3341	1.2361	500
04/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	2430.1600	2677.1200	2.4302	2.6771	0
04/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	962.3700	893.3600	0.9624	0.8934	500
04/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2759.5100	3017.3900	2.7595	3.0174	0
04/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	825.6900	767.6000	0.8257	0.7676	15,500
04/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	3387.6100	3661.7700	3.3876	3.6618	0
04/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	623.5800	581.7700	0.6236	0.5818	500
04/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3826.9800	4109.8300	3.8270	4.1098	0
04/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	515.6000	482.4800	0.5156	0.4825	0
04/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	5210.0200	5510.6700	5.2100	5.5107	0
04/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	285.3800	270.0600	0.2854	0.2701	500
04/09/2023	2032 On 01-February-24			Bond Future	11.2821	11.2133	86.9987	87.3217	0
04/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	522.4500	594.7900	0.5225	0.5948	1,200
04/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	6761.5600	6510.8300	6.7616	6.5108	0
04/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	1199.8000	1326.0600	1.1998	1.3261	500
04/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4522.4000	4325.5900	4.5224	4.3256	0
04/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1484.6000	1628.2900	1.4846	1.6283	1,200
04/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	3975.5300	3796.1500	3.9755	3.7962	0
04/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1521.1500	1666.9000	1.5212	1.6669	200
04/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	3914.9200	3737.6000	3.9149	3.7376	0

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04/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	2158.0900	2335.3000	2.1581	2.3353	500
04/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3063.7400	2917.8800	3.0637	2.9179	0
04/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3911.9000	4146.5600	3.9119	4.1466	0
04/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1758.7100	1670.3000	1.7587	1.6703	200
04/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	4154.7300	4395.1300	4.1547	4.3951	0
04/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1640.6100	1557.9400	1.6406	1.5579	0
04/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	4185.3300	4426.4300	4.1853	4.4264	0
04/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1626.2400	1544.2700	1.6262	1.5443	0
04/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	4216.2100	4458.0100	4.2162	4.4580	0
04/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1612.1800	1530.9100	1.6122	1.5309	0
04/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	6359.0400	6637.0000	6.3590	6.6370	0
04/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	902.4400	857.3300	0.9024	0.8573	200
04/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6778.0000	7060.8800	6.7780	7.0609	0
04/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	809.1900	769.0000	0.8092	0.7690	1,200
04/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	7166.5200	7453.5000	7.1665	7.4535	0
04/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	732.0500	695.9600	0.7321	0.6960	500
04/09/2023	2032 On 02-May-24			Bond Future	11.3821	11.3100	84.7760	85.1061	0
04/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1221.2000	1331.3100	1.2212	1.3313	1,000
04/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6066.9100	5846.9500	6.0669	5.8470	0
04/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1476.3800	1601.0000	1.4764	1.6010	0
04/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5442.9400	5237.4900	5.4429	5.2375	0
04/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1491.6000	1617.0500	1.4916	1.6171	0
04/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5409.6400	5205.0200	5.4096	5.2050	0
04/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1506.6700	1632.9300	1.5067	1.6329	0
04/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5376.2400	5172.4300	5.3762	5.1724	0
04/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1552.9800	1681.7000	1.5530	1.6817	500
04/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5277.3200	5075.9700	5.2773	5.0760	0
04/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1648.2900	1781.9400	1.6483	1.7819	1,550
04/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5083.1100	4886.6900	5.0831	4.8867	0
04/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	2017.3500	2168.5000	2.0174	2.1685	1,000
04/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4448.5300	4269.6100	4.4485	4.2696	0
04/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2482.9300	2653.2000	2.4829	2.6532	500
04/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	3831.9200	3672.1200	3.8319	3.6721	0
04/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	3079.8400	3270.8900	3.0798	3.2709	1,550

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3226.5700	3087.5500	3.2266	3.0876	0
04/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7697.9700	7976.6800	7.6980	7.9767	0
04/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1117.1100	1065.7500	1.1171	1.0658	1,000
04/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8640.3000	8928.2600	8.6403	8.9283	0
04/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	920.1500	878.0400	0.9202	0.8780	500
04/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	9201.5100	9494.6700	9.2015	9.4947	0
04/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	800.4200	763.5100	0.8004	0.7635	1,550
04/09/2023	2032 On 01-August-24			Bond Future	11.4970	11.4216	86.6273	86.9643	0
04/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2691.5700	2859.1300	2.6916	2.8591	0
04/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4348.6800	4179.2500	4.3487	4.1793	0
04/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2712.7300	2881.0300	2.7127	2.8810	0
04/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4324.1300	4155.4400	4.3241	4.1554	0
04/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2733.9800	2903.0200	2.7340	2.9030	0
04/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4299.7000	4131.7500	4.2997	4.1318	0
04/09/2023	2032 On 07-November-24			Bond Future	11.6480	11.5686	84.4293	84.7736	0
04/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3415.9100	3600.2400	3.4159	3.6002	0
04/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4190.7400	4030.8400	4.1907	4.0308	0
04/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3438.3800	3623.3500	3.4384	3.6234	0
04/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4169.4200	4010.1600	4.1694	4.0102	0
04/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3460.5400	3646.1600	3.4605	3.6462	0
04/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4147.8300	3989.2200	4.1478	3.9892	0
04/09/2023	2033 On 02-November-23			Bond Future	118.5085	118.4145	118.5085	118.4145	2,258
04/09/2023	2033 On 01-February-24			Bond Future	121.1851	121.0891	121.1851	121.0891	6,141
04/09/2023	2033 On 02-May-24			Bond Future	122.4533	122.3548	122.4533	122.3548	0
04/09/2023	2033 On 01-August-24			Bond Future	125.1586	125.0574	125.1586	125.0574	0
04/09/2023	2033 On 07-November-24			Bond Future	126.5411	126.4372	126.5411	126.4372	0
04/09/2023	2037 On 02-November-23			Bond Future	12.2608	12.1698	77.9348	78.4178	68,044
04/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	450.0900	584.7400	0.4501	0.5847	0
04/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4342.5200	3994.2200	4.3425	3.9942	0
04/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	461.7100	598.6200	0.4617	0.5986	0
04/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4297.3700	3951.3300	4.2974	3.9513	0
04/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	473.5400	612.7300	0.4735	0.6127	0
04/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4252.4900	3908.7300	4.2525	3.9087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	1242.5700	1490.6400	1.2426	1.4906	731
04/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2529.5100	2294.6300	2.5295	2.2946	0
04/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2639.7100	2994.3800	2.6397	2.9944	731
04/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1289.9500	1161.6700	1.2900	1.1617	0
04/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	8067.6000	8538.9200	8.0676	8.5389	0
04/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	144.2000	132.5700	0.1442	0.1326	731
04/09/2023	2037 On 01-February-24			Bond Future	12.3730	12.2783	75.4200	75.9138	76,958
04/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	2179.2600	2429.7500	2.1793	2.4298	2,500
04/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3669.4000	3426.0700	3.6694	3.4261	0
04/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2743.8500	3027.0300	2.7439	3.0270	0
04/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3072.0500	2861.4100	3.0721	2.8614	0
04/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2770.9800	3055.5900	2.7710	3.0556	0
04/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3046.9800	2837.7700	3.0470	2.8378	0
04/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2798.4300	3084.4600	2.7984	3.0845	0
04/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3022.2800	2814.4900	3.0223	2.8145	0
04/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4641.5100	5002.2300	4.6415	5.0022	0
04/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1830.8300	1697.7300	1.8308	1.6977	2,500
04/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	8252.3500	8689.0500	8.2524	8.6891	0
04/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	772.0300	714.9100	0.7720	0.7149	2,500
04/09/2023	2037 On 02-May-24			Bond Future	12.4932	12.3948	77.1009	77.6055	0
04/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1375.3000	1538.3800	1.3753	1.5384	0
04/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7100.7100	6759.1600	7.1007	6.7592	0
04/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1390.7100	1555.0000	1.3907	1.5550	0
04/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7059.3700	6719.0300	7.0594	6.7190	0
04/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1406.4400	1571.9500	1.4064	1.5720	0
04/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7018.4000	6679.2800	7.0184	6.6793	0
04/09/2023	2037 On 01-August-24			Bond Future	12.6288	12.5264	74.5292	75.0445	0
04/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2820.9100	3059.7700	2.8209	3.0598	0
04/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5591.2300	5314.7200	5.5912	5.3147	0
04/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2843.1200	3083.0800	2.8431	3.0831	0
04/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5560.6700	5285.2600	5.5607	5.2853	0
04/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2865.4100	3106.4700	2.8654	3.1065	0
04/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5530.2400	5255.9300	5.5302	5.2559	0
04/09/2023	2037 On 07-November-24			Bond Future	12.7868	12.6799	76.2190	76.7458	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3993.5100	4273.0700	3.9935	4.2731	0
04/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5067.8000	4820.6000	5.0678	4.8206	0
04/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	4018.5300	4299.0400	4.0185	4.2990	0
04/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5042.7700	4796.5200	5.0428	4.7965	0
04/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	4043.9400	4325.4100	4.0439	4.3254	0
04/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5018.1700	4772.8800	5.0182	4.7729	0
04/09/2023	2038 On 02-November-23			Bond Future	128.2977	128.1547	128.2977	128.1547	4,669
04/09/2023	2038 On 01-February-24			Bond Future	129.1765	129.0298	129.1765	129.0298	0
04/09/2023	2038 On 02-May-24			Bond Future	132.0869	131.9367	132.0869	131.9367	0
04/09/2023	2038 On 01-August-24			Bond Future	132.9356	132.7822	132.9356	132.7822	0
04/09/2023	2038 On 07-November-24			Bond Future	135.9937	135.8362	135.9937	135.8362	0
04/09/2023	2040 On 02-November-23			Bond Future	12.5590	12.4834	77.9730	78.3921	41,927
04/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	170.1000	230.1400	0.1701	0.2301	875
04/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6388.2600	6029.2300	6.3883	6.0292	0
04/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	219.2300	291.2300	0.2192	0.2912	0
04/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	5940.3000	5593.2300	5.9403	5.5932	0
04/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	226.0300	299.6000	0.2260	0.2996	0
04/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	5885.2900	5539.7900	5.8853	5.5398	0
04/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	233.0400	308.2200	0.2330	0.3082	0
04/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	5830.5700	5486.6800	5.8306	5.4867	0
04/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	410.0100	520.7400	0.4100	0.5207	128
04/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	4787.9500	4479.6100	4.7880	4.4796	0
04/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	834.4300	1007.8000	0.8344	1.0078	875
04/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3435.7300	3190.0300	3.4357	3.1900	0
04/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	2039.7400	2317.4700	2.0397	2.3175	128
04/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1814.2600	1672.9200	1.8143	1.6729	0
04/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	3283.7700	3619.9100	3.2838	3.6199	0
04/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1068.8800	985.9500	1.0689	0.9860	875
04/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5987.6100	6381.4900	5.9876	6.3815	0
04/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	376.8900	351.7000	0.3769	0.3517	128
04/09/2023	2040 On 01-February-24			Bond Future	12.6764	12.5978	75.2087	75.6372	93,479
04/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	2183.3900	2398.1300	2.1834	2.3981	0
04/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4101.1700	3887.3800	4.1012	3.8874	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	2208.0300	2424.1000	2.2080	2.4241	0
04/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4069.3800	3856.9200	4.0694	3.8569	0
04/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	2232.8000	2450.2100	2.2328	2.4502	0
04/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4037.7800	3826.6600	4.0378	3.8267	0
04/09/2023	2040 On 02-May-24			Bond Future	12.8012	12.7195	76.8848	77.3227	0
04/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1257.4100	1388.3600	1.2574	1.3884	0
04/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8127.6600	7820.7200	8.1277	7.8207	0
04/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1270.3500	1402.2600	1.2704	1.4023	0
04/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8079.4100	7773.4300	8.0794	7.7734	0
04/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1283.5900	1416.4600	1.2836	1.4165	0
04/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8031.5400	7726.5200	8.0315	7.7265	0
04/09/2023	2040 On 01-August-24			Bond Future	12.9411	12.8561	74.0578	74.5050	0
04/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2853.1000	3057.0900	2.8531	3.0571	0
04/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6222.1900	5978.9800	6.2222	5.9790	0
04/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2875.6200	3080.5600	2.8756	3.0806	0
04/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6188.5800	5946.3200	6.1886	5.9463	0
04/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2898.2200	3104.1100	2.8982	3.1041	0
04/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6155.1200	5913.8100	6.1551	5.9138	0
04/09/2023	2040 On 07-November-24			Bond Future	13.1025	13.0139	75.7363	76.1933	0
04/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	4079.1200	4320.7800	4.0791	4.3208	0
04/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5446.4400	5231.0700	5.4464	5.2311	0
04/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	4105.1300	4347.6400	4.1051	4.3476	0
04/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5419.6400	5205.1200	5.4196	5.2051	0
04/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	4130.8900	4374.2300	4.1309	4.3742	0
04/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5392.6500	5178.9600	5.3927	5.1790	0
04/09/2023	2044 On 02-November-23			Bond Future	12.6522	12.5664	74.0560	74.5312	52,904
04/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	155.5100	217.2100	0.1555	0.2172	0
04/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	6680.7300	6267.2600	6.6807	6.2673	0
04/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	160.7300	223.9400	0.1607	0.2239	0
04/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	6622.3600	6210.4000	6.6224	6.2104	0
04/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	166.0900	230.8200	0.1661	0.2308	0
04/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	6564.2200	6153.7800	6.5642	6.1538	0
04/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	555.4200	704.1200	0.5554	0.7041	5,860
04/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4301.4600	3974.9900	4.3015	3.9750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	2245.4600	2567.3000	2.2455	2.5673	0
04/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1710.9500	1557.6200	1.7110	1.5576	5,860
04/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	3077.9300	3443.9600	3.0779	3.4440	0
04/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1206.8300	1097.6900	1.2068	1.0977	6,375
04/09/2023	2044 On 01-February-24			Bond Future	12.7669	12.6777	71.3294	71.8152	31,827
04/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1878.0500	2097.4700	1.8781	2.0975	0
04/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4656.8300	4390.4000	4.6568	4.3904	0
04/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1900.5000	2121.4500	1.9005	2.1215	0
04/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4621.5700	4356.6700	4.6216	4.3567	0
04/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1923.2800	2145.7500	1.9233	2.1458	0
04/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4586.7200	4323.3400	4.5867	4.3233	0
04/09/2023	2044 On 02-May-24			Bond Future	12.8883	12.7957	72.9190	73.4155	0
04/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1228.2900	1372.1400	1.2283	1.3721	0
04/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8382.1700	8029.4700	8.3822	8.0295	0
04/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1241.2800	1386.2100	1.2413	1.3862	0
04/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8332.6400	7981.0200	8.3326	7.9810	0
04/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1254.1800	1400.1700	1.2542	1.4002	0
04/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8283.1000	7932.5400	8.2831	7.9325	0
04/09/2023	2044 On 01-August-24			Bond Future	13.0240	12.9276	70.1305	70.6376	0
04/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2702.8500	2922.5300	2.7029	2.9225	0
04/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6784.3200	6496.8600	6.7843	6.4969	0
04/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2724.6200	2945.3700	2.7246	2.9454	0
04/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6748.6200	6462.2300	6.7486	6.4622	0
04/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2746.4900	2968.3100	2.7465	2.9683	0
04/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6713.0800	6427.7600	6.7131	6.4278	0
04/09/2023	2044 On 07-November-24			Bond Future	13.1799	13.0794	71.7197	72.2380	0
04/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	4177.4800	4450.7600	4.1775	4.4508	0
04/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5637.9900	5392.9600	5.6380	5.3930	0
04/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	4203.1900	4477.3900	4.2032	4.4774	0
04/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5610.6300	5366.5200	5.6106	5.3665	0
04/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	4228.6500	4503.7700	4.2287	4.5038	0
04/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5583.0900	5339.9000	5.5831	5.3399	0
04/09/2023	2046 On 02-November-23			Bond Future	111.0673	110.6402	111.0673	110.6402	16,148
04/09/2023	2046 On 01-February-24			Bond Future	113.5760	113.1393	113.5760	113.1393	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	2046 On 02-May-24			Bond Future	113.9870	113.5402	113.9870	113.5402	0
04/09/2023	2046 On 01-August-24			Bond Future	116.5043	116.0472	116.5043	116.0472	0
04/09/2023	2046 On 07-November-24			Bond Future	116.9838	116.5153	116.9838	116.5153	0
04/09/2023	2050 On 02-November-23			Bond Future	112.6317	112.2519	112.6317	112.2519	14,039
04/09/2023	2050 On 01-February-24			Bond Future	112.9257	112.5371	112.9257	112.5371	0
04/09/2023	2050 On 02-May-24			Bond Future	115.4700	115.0724	115.4700	115.0724	0
04/09/2023	2050 On 01-August-24			Bond Future	115.7150	115.3088	115.7150	115.3088	0
04/09/2023	2050 On 07-November-24			Bond Future	118.3765	117.9605	118.3765	117.9605	0
04/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	AL37 On 02-November-23			Index Future	909.0730	910.6670	909.0730	910.6670	0
04/09/2023	AL37 On 01-February-24			Index Future	929.3840	931.0160	929.3840	931.0160	0
04/09/2023	AL37 On 02-May-24			Index Future	950.1170	951.7800	950.1170	951.7800	0
04/09/2023	AL37 On 01-August-24			Index Future	970.9110	972.6000	970.9110	972.6000	0
04/09/2023	AL37 On 07-November-24			Index Future	993.0720	994.7860	993.0720	994.7860	0
04/09/2023	AL7T On 02-November-23			Index Future	1032.5100	1036.6880	1032.5100	1,036.6880	0
04/09/2023	AL7T On 01-February-24			Index Future	1055.5800	1059.8530	1055.5800	1,059.8530	0
04/09/2023	AL7T On 02-May-24			Index Future	1079.1270	1083.4900	1079.1270	1,083.4900	0
04/09/2023	AL7T On 01-August-24			Index Future	1102.7450	1107.1920	1102.7450	1,107.1920	0
04/09/2023	AL7T On 07-November-24			Index Future	1127.9150	1132.4480	1127.9150	1,132.4480	0
04/09/2023	ALBI On 02-November-23			Index Future	899.8760	903.5130	899.8760	903.5130	107
04/09/2023	ALBI On 01-February-24			Index Future	919.9820	923.7020	919.9820	923.7020	0
04/09/2023	ALBI On 02-May-24			Index Future	940.5050	944.3030	940.5050	944.3030	0
04/09/2023	ALBI On 01-August-24			Index Future	961.0880	964.9590	961.0880	964.9590	0
04/09/2023	ALBI On 07-November-24			Index Future	983.0260	986.9710	983.0260	986.9710	0
04/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	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
04/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	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
04/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	ES33 On 02-November-23			Bond Future	12.7572	12.6662	72.0408	72.4406	0
04/09/2023	ES33 On 01-February-24			Bond Future	12.9045	12.8095	73.6680	74.0768	0
04/09/2023	ES33 On 02-May-24			Bond Future	13.0574	12.9583	71.5282	71.9461	0
04/09/2023	ES33 On 01-August-24			Bond Future	13.2255	13.1219	73.1062	73.5331	0
04/09/2023	ES33 On 07-November-24			Bond Future	13.4383	13.3296	70.9820	71.4183	0
04/09/2023	ES42 On 02-November-23			Bond Future	13.2853	13.1944	67.6237	68.0760	0
04/09/2023	ES42 On 01-February-24			Bond Future	13.4219	13.3274	69.1513	69.6138	0
04/09/2023	ES42 On 02-May-24			Bond Future	13.5686	13.4702	66.4463	66.9192	0
04/09/2023	ES42 On 01-August-24			Bond Future	13.7252	13.6228	67.9103	68.3933	0
04/09/2023	ES42 On 07-November-24			Bond Future	13.9181	13.8108	65.1995	65.6933	0
04/09/2023	GOVI On 02-November-23			GOVI	887.0700	890.6370	887.0700	890.6370	823
04/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	12700.0000	48370.0000	1.2700	4.8370	0
04/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	12600.0000	48270.0000	1.2600	4.8270	0
04/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	12500.0000	48170.0000	1.2500	4.8170	0
04/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 01-February-24			GOVI	906.8900	910.5390	906.8900	910.5390	0
04/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	269100.0000	305590.0000	26.9100	30.5590	0
04/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	269000.0000	305490.0000	26.9000	30.5490	0
04/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	268900.0000	305390.0000	26.8900	30.5390	0
04/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 02-May-24			GOVI	927.1210	930.8460	927.1210	930.8460	0
04/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	238490.0000	201240.0000	23.8490	20.1240	0
04/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	238590.0000	201340.0000	23.8590	20.1340	0
04/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	238690.0000	201440.0000	23.8690	20.1440	0
04/09/2023	GOVI On 01-August-24			GOVI	947.4110	951.2080	947.4110	951.2080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	40410.0000	78380.0000	4.0410	7.8380	0
04/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	40310.0000	78280.0000	4.0310	7.8280	0
04/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	40210.0000	78180.0000	4.0210	7.8180	0
04/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 07-November-24			GOVI	969.0370	972.9060	969.0370	972.9060	0
04/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	202570.0000	241260.0000	20.2570	24.1260	0
04/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	202470.0000	241160.0000	20.2470	24.1160	0
04/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	202370.0000	241060.0000	20.2370	24.1060	0
04/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/09/2023	IGOV On 02-November-23			Index Future	333.2060	332.8320	333.2060	332.8320	475
04/09/2023	IGOV On 01-February-24			Index Future	340.7320	340.3500	340.7320	340.3500	0
04/09/2023	IGOV On 02-May-24			Index Future	348.4110	348.0190	348.4110	348.0190	0
04/09/2023	IGOV On 01-August-24			Index Future	356.1140	355.7090	356.1140	355.7090	0
04/09/2023	IGOV On 07-November-24			Index Future	364.3240	363.9040	364.3240	363.9040	0
04/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
04/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/09/2023	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
04/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3650	8.3650	91.6350	91.6350	0
04/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3450	8.3250	91.6550	91.6750	0
04/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3300	8.3200	91.6700	91.6800	0
04/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3450	8.3250	91.6550	91.6750	0
04/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3400	8.3200	91.6600	91.6800	0
04/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2900	8.2500	91.7100	91.7500	0
04/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2700	8.2400	91.7300	91.7600	0
04/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0700	8.0200	91.9300	91.9800	0
04/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9400	7.8800	92.0600	92.1200	0
04/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.7750	7.7150	92.2250	92.2850	0
04/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.7400	7.6700	92.2600	92.3300	0
04/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7250	7.6450	92.2750	92.3550	0
04/09/2023	R035 On 02-November-23			Bond Future	11.8964	11.8104	83.1112	83.5700	189,955
04/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	74.5000	110.2500	0.0745	0.1103	400
04/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	7269.2300	6846.2000	7.2692	6.8462	0
04/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	354.8700	465.9200	0.3549	0.4659	400
04/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	4629.2800	4281.5500	4.6293	4.2816	0
04/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	725.1500	900.9200	0.7252	0.9009	0
04/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3366.9800	3083.9700	3.3670	3.0840	0
04/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	741.4800	919.6200	0.7415	0.9196	0
04/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3327.8000	3047.1600	3.3278	3.0472	0
04/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	757.9300	938.4500	0.7579	0.9385	0
04/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3288.7800	3010.5200	3.2888	3.0105	0
04/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	1298.5400	1543.4300	1.2985	1.5434	6,500
04/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2351.0500	2137.1600	2.3511	2.1372	0
04/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1393.8700	1648.0100	1.3939	1.6480	731
04/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2230.4800	2025.8400	2.2305	2.0258	0
04/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2891.3700	3244.2200	2.8914	3.2442	731
04/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1095.2500	989.3200	1.0953	0.9893	0
04/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	5259.7300	5680.7500	5.2597	5.6808	0
04/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	410.6400	372.8800	0.4106	0.3729	400
04/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	8444.0900	8894.8100	8.4441	8.8948	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	111.2600	103.2000	0.1113	0.1032	731
04/09/2023	R035 On 01-February-24			Bond Future	12.0096	11.9199	84.9683	85.4374	0
04/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	444.6000	528.8700	0.4446	0.5289	400
04/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8162.1100	7777.2700	8.1621	7.7773	0
04/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	994.7700	1142.6500	0.9948	1.1427	400
04/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	5821.9800	5500.7500	5.8220	5.5008	0
04/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	3420.1200	3719.7800	3.4201	3.7198	0
04/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2538.9800	2369.5300	2.5390	2.3695	0
04/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	3450.3600	3751.2700	3.4504	3.7513	0
04/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2517.9300	2349.7300	2.5179	2.3497	0
04/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3480.7100	3782.8500	3.4807	3.7829	0
04/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2497.0500	2330.0800	2.4971	2.3301	0
04/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7925.8100	8336.2000	7.9258	8.3362	0
04/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	840.2300	781.5100	0.8402	0.7815	400
04/09/2023	R035 On 02-May-24			Bond Future	12.1203	12.0270	82.3499	82.8293	0
04/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1523.8800	1691.6800	1.5239	1.6917	0
04/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	6486.3800	6174.7500	6.4864	6.1748	0
04/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1540.6000	1709.6000	1.5406	1.7096	0
04/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6447.5300	6137.1000	6.4475	6.1371	0
04/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1557.4300	1727.6200	1.5574	1.7276	0
04/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6408.8500	6099.6100	6.4089	6.0996	0
04/09/2023	R035 On 01-August-24			Bond Future	12.2431	12.1459	84.1488	84.6383	0
04/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2977.1200	3211.4800	2.9771	3.2115	0
04/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5295.4000	5040.2000	5.2954	5.0402	0
04/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	3000.4900	3235.9000	3.0005	3.2359	0
04/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5266.6100	5012.4600	5.2666	5.0125	0
04/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	3023.6300	3260.0800	3.0236	3.2601	0
04/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5237.6300	4984.5200	5.2376	4.9845	0
04/09/2023	R035 On 07-November-24			Bond Future	12.4039	12.3023	81.5459	82.0462	0
04/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3826.8300	4089.1400	3.8268	4.0891	0
04/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	4984.4100	4746.4300	4.9844	4.7464	0
04/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3851.2600	4114.5000	3.8513	4.1145	0
04/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	4958.8800	4721.8300	4.9589	4.7218	0
04/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3876.1200	4140.2900	3.8761	4.1403	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	4933.8200	4697.7000	4.9338	4.6977	0
04/09/2023	R053 On 02-November-23			Bond Future	12.4738	12.3827	94.5679	95.2385	5,189
04/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	4093.4100	4604.0100	4.0934	4.6040	0
04/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1692.7900	1532.7900	1.6928	1.5328	0
04/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	4139.7600	4652.5400	4.1398	4.6525	0
04/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1669.5100	1511.6900	1.6695	1.5117	0
04/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	4186.3000	4701.2500	4.1863	4.7013	0
04/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1646.5100	1490.8600	1.6465	1.4909	0
04/09/2023	R053 On 01-February-24			Bond Future	12.5806	12.4860	96.6811	97.3667	0
04/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5598.7800	6065.9600	5.5988	6.0660	0
04/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3214.5100	2996.0600	3.2145	2.9961	0
04/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5641.8800	6110.6400	5.6419	6.1106	0
04/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3189.0900	2972.2200	3.1891	2.9722	0
04/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5685.0900	6155.4100	5.6851	6.1554	0
04/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3163.8700	2948.5600	3.1639	2.9486	0
04/09/2023	R053 On 02-May-24			Bond Future	12.6932	12.5949	92.9712	93.6720	0
04/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	6613.1900	7069.8800	6.6132	7.0699	0
04/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4353.2900	4109.2000	4.3533	4.1092	0
04/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	6654.1900	7112.1900	6.6542	7.1122	0
04/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4326.7700	4083.9900	4.3268	4.0840	0
04/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	6695.5500	7154.8600	6.6956	7.1549	0
04/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4300.7100	4059.2400	4.3007	4.0592	0
04/09/2023	R053 On 01-August-24			Bond Future	12.8158	12.7136	95.0005	95.7162	0
04/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	7195.6500	7649.5600	7.1957	7.6496	0
04/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5059.3000	4797.4900	5.0593	4.7975	0
04/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	7235.4400	7690.5500	7.2354	7.6906	0
04/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5032.6300	4772.0200	5.0326	4.7720	0
04/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	7274.9300	7731.2300	7.2749	7.7312	0
04/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5005.7600	4746.3400	5.0058	4.7463	0
04/09/2023	R053 On 07-November-24			Bond Future	12.9667	12.8599	91.2859	92.0174	0
04/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5946.6700	6346.1400	5.9467	6.3461	0
04/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7163.0300	6831.0300	7.1630	6.8310	0
04/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5981.7800	6382.5200	5.9818	6.3825	0
04/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7128.4900	6797.7600	7.1285	6.7978	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	6016.9600	6418.9700	6.0170	6.4190	0
04/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7094.1100	6764.6500	7.0941	6.7647	0
04/09/2023	R186 On 02-November-23			Bond Future	8.9763	8.9233	108.0345	108.1799	105,900
04/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	979.6100	1087.1400	0.9796	1.0871	1,715
04/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	505.1100	467.2500	0.5051	0.4673	0
04/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1421.2200	1543.5100	1.4212	1.5435	0
04/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	322.5300	299.4300	0.3225	0.2994	0
04/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1441.7200	1564.5200	1.4417	1.5645	0
04/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	316.0000	293.4100	0.3160	0.2934	0
04/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1462.4600	1585.7800	1.4625	1.5858	0
04/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	309.7200	287.6500	0.3097	0.2877	0
04/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3896.0500	4040.6000	3.8961	4.0406	0
04/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	33.3200	32.4800	0.0333	0.0325	1,715
04/09/2023	R186 On 01-February-24			Bond Future	8.9651	8.9067	105.1380	105.2868	0
04/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1954.9900	2068.1800	1.9550	2.0682	0
04/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	604.8800	569.3300	0.6049	0.5693	0
04/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1973.3400	2086.9200	1.9733	2.0869	0
04/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	598.2000	563.0400	0.5982	0.5630	0
04/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1991.5100	2105.4800	1.9915	2.1055	0
04/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	591.3500	556.5800	0.5914	0.5566	0
04/09/2023	R186 On 02-May-24			Bond Future	8.9540	8.8893	107.4819	107.6338	0
04/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	339.2600	378.3200	0.3393	0.3783	0
04/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2632.6100	2519.8200	2.6326	2.5198	0
04/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	345.0400	384.5600	0.3450	0.3846	0
04/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2614.2700	2501.9400	2.6143	2.5019	0
04/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	350.8900	390.8600	0.3509	0.3909	0
04/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2596.0000	2484.1200	2.5960	2.4841	0
04/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2491.7600	2606.7500	2.4918	2.6068	2,030
04/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	691.1800	654.3200	0.6912	0.6543	0
04/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3725.5700	3856.1100	3.7256	3.8561	0
04/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	402.3900	381.0800	0.4024	0.3811	2,030
04/09/2023	R186 On 01-August-24			Bond Future	8.9630	8.8908	104.5210	104.6758	0
04/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	1009.1200	1083.1300	1.0091	1.0831	0
04/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1617.5700	1536.8000	1.6176	1.5368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	1020.1600	1094.6100	1.0202	1.0946	0
04/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1607.0300	1526.7000	1.6070	1.5267	0
04/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	1031.2600	1106.1400	1.0313	1.1061	0
04/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1596.5500	1516.6500	1.5966	1.5167	0
04/09/2023	R186 On 07-November-24			Bond Future	9.0198	8.9375	106.8950	107.0527	0
04/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1500.7400	1590.6900	1.5007	1.5907	0
04/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1289.7700	1221.9600	1.2898	1.2220	0
04/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1512.5000	1602.7800	1.5125	1.6028	0
04/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1282.4200	1214.9400	1.2824	1.2149	0
04/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1524.2900	1614.9100	1.5243	1.6149	0
04/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1275.1100	1207.9700	1.2751	1.2080	0
04/09/2023	R197 On 02-November-23			Bond Future	341.6382	341.6639	341.6382	341.6639	0
04/09/2023	R202 On 02-November-23			Bond Future	256.5017	256.5142	256.5017	256.5142	4,618
04/09/2023	R202 On 01-February-24			Bond Future	257.3185	257.3312	257.3185	257.3312	460
04/09/2023	R202 On 02-May-24			Bond Future	263.1162	263.1287	263.1162	263.1287	0
04/09/2023	R202 On 01-August-24			Bond Future	263.8316	263.8443	263.8316	263.8443	0
04/09/2023	R202 On 07-November-24			Bond Future	269.9016	269.9133	269.9016	269.9133	0
04/09/2023	R209 On 02-November-23			Bond Future	11.9776	11.8866	64.1218	64.5471	26,259
04/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	440.6900	569.1600	0.4407	0.5692	0
04/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	3554.3400	3257.4900	3.5543	3.2575	0
04/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	451.7500	582.2900	0.4518	0.5823	0
04/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3515.7300	3220.9500	3.5157	3.2210	0
04/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	463.0800	595.7100	0.4631	0.5957	0
04/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3477.4400	3184.7500	3.4774	3.1848	0
04/09/2023	R209 On 01-February-24			Bond Future	12.0750	11.9806	65.5546	65.9895	1,690
04/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2627.2500	2889.6500	2.6273	2.8897	0
04/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2421.2800	2248.7900	2.4213	2.2488	0
04/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2652.3500	2916.0000	2.6524	2.9160	0
04/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2400.7400	2229.5000	2.4007	2.2295	0
04/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2677.7200	2942.6000	2.6777	2.9426	0
04/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2380.5300	2210.5200	2.3805	2.2105	0
04/09/2023	R209 On 02-May-24			Bond Future	12.1781	12.0803	63.8629	64.3073	0
04/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1234.2900	1381.6100	1.2343	1.3816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6027.6400	5730.5200	6.0276	5.7305	0
04/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1248.2700	1396.6800	1.2483	1.3967	0
04/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	5991.6600	5695.6300	5.9917	5.6956	0
04/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1262.1700	1411.6600	1.2622	1.4117	0
04/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	5955.6600	5660.7100	5.9557	5.6607	0
04/09/2023	R209 On 01-August-24			Bond Future	12.2921	12.1907	65.2574	65.7114	0
04/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2523.1600	2735.6600	2.5232	2.7357	0
04/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	4860.8400	4619.4000	4.8608	4.6194	0
04/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2543.0100	2756.4900	2.5430	2.7565	0
04/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	4833.9200	4593.4600	4.8339	4.5935	0
04/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2563.1900	2777.6500	2.5632	2.7777	0
04/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	4807.3700	4567.8900	4.8074	4.5679	0
04/09/2023	R209 On 07-November-24			Bond Future	12.4348	12.3291	63.5839	64.0479	0
04/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3421.1800	3666.4800	3.4212	3.6665	0
04/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4413.8700	4195.2300	4.4139	4.1952	0
04/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3443.1400	3689.3100	3.4431	3.6893	0
04/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4391.2000	4173.4300	4.3912	4.1734	0
04/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3465.1500	3712.1900	3.4652	3.7122	0
04/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4368.6300	4151.7300	4.3686	4.1517	0
04/09/2023	R210 On 02-November-23			Bond Future	227.3841	227.3019	227.3841	227.3019	206
04/09/2023	R210 On 01-February-24			Bond Future	232.5200	232.4360	232.5200	232.4360	300
04/09/2023	R210 On 02-May-24			Bond Future	234.5031	234.4168	234.5031	234.4168	0
04/09/2023	R210 On 01-August-24			Bond Future	239.6827	239.5937	239.6827	239.5937	0
04/09/2023	R210 On 07-November-24			Bond Future	241.8632	241.7702	241.8632	241.7702	0
04/09/2023	R213 On 02-November-23			Bond Future	10.8772	10.8215	82.0783	82.3199	32,996
04/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1515.7600	1683.7400	1.5158	1.6837	731
04/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1244.4500	1170.8000	1.2445	1.1708	0
04/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1966.3300	2152.5500	1.9663	2.1526	0
04/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	966.1100	910.7000	0.9661	0.9107	0
04/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1994.3900	2181.5800	1.9944	2.1816	0
04/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	951.5500	897.1100	0.9516	0.8971	0
04/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	2022.6100	2210.7600	2.0226	2.2108	0
04/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	937.1800	883.7000	0.9372	0.8837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2969.0700	3181.3400	2.9691	3.1813	731
04/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	577.5300	548.1700	0.5775	0.5482	0
04/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7497.7400	7739.4600	7.4977	7.7395	0
04/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	68.4700	68.5600	0.0685	0.0686	731
04/09/2023	R213 On 01-February-24			Bond Future	10.9671	10.9087	83.9123	84.1594	0
04/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	4217.1000	4413.5900	4.2171	4.4136	0
04/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1196.3300	1145.7200	1.1963	1.1457	0
04/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	4246.4800	4443.4400	4.2465	4.4434	0
04/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1185.4800	1135.3400	1.1855	1.1353	0
04/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	4275.7300	4473.1600	4.2757	4.4732	0
04/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1174.5300	1124.8600	1.1745	1.1249	0
04/09/2023	R213 On 02-May-24			Bond Future	11.0551	10.9938	82.2239	82.4764	0
04/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1383.5500	1483.8000	1.3836	1.4838	0
04/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4653.6400	4501.4300	4.6536	4.5014	0
04/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1397.5700	1498.4700	1.3976	1.4985	0
04/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4624.4300	4472.8700	4.6244	4.4729	0
04/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1411.4500	1512.9800	1.4115	1.5130	0
04/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4595.1000	4444.1700	4.5951	4.4442	0
04/09/2023	R213 On 01-August-24			Bond Future	11.1567	11.0925	84.0206	84.2783	0
04/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2523.6500	2656.8200	2.5237	2.6568	0
04/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3722.6800	3598.1900	3.7227	3.5982	0
04/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2543.0600	2676.7900	2.5431	2.6768	0
04/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3701.3200	3577.3900	3.7013	3.5774	0
04/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2562.5500	2696.8400	2.5626	2.6968	0
04/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3680.0700	3556.7000	3.6801	3.5567	0
04/09/2023	R213 On 07-November-24			Bond Future	11.3018	11.2341	82.3704	82.6335	0
04/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	3223.4100	3369.4700	3.2234	3.3695	0
04/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3580.2700	3463.2000	3.5803	3.4632	0
04/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	3243.9700	3390.5200	3.2440	3.3905	0
04/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3561.8700	3445.2900	3.5619	3.4453	0
04/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	3264.2300	3411.2700	3.2642	3.4113	0
04/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3543.2000	3427.1100	3.5432	3.4271	0
04/09/2023	R214 On 02-November-23			Bond Future	12.4128	12.3219	59.4855	59.9119	19,767
04/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	192.7900	265.6100	0.1928	0.2656	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	4965.8400	4612.3300	4.9658	4.6123	0
04/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	198.7200	273.1200	0.1987	0.2731	0
04/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	4919.1200	4567.1900	4.9191	4.5672	0
04/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	204.8300	280.8400	0.2048	0.2808	0
04/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	4872.6400	4522.3200	4.8726	4.5223	0
04/09/2023	R214 On 01-February-24			Bond Future	12.5207	12.4264	60.8147	61.2506	0
04/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1773.8500	1983.8200	1.7739	1.9838	0
04/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3566.0200	3340.0500	3.5660	3.3401	0
04/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1794.2000	2005.5400	1.7942	2.0055	0
04/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3538.1900	3313.5900	3.5382	3.3136	0
04/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1814.6800	2027.3700	1.8147	2.0274	0
04/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3510.5400	3287.2900	3.5105	3.2873	0
04/09/2023	R214 On 02-May-24			Bond Future	12.6254	12.5279	58.8654	59.3110	0
04/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	1078.8700	1212.3300	1.0789	1.2123	0
04/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	6769.8500	6457.7700	6.7699	6.4578	0
04/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	1090.0700	1224.5200	1.0901	1.2245	0
04/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	6728.6100	6417.5200	6.7286	6.4175	0
04/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	1101.5100	1236.9500	1.1015	1.2370	0
04/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	6687.6700	6377.5700	6.6877	6.3776	0
04/09/2023	R214 On 01-August-24			Bond Future	12.7395	12.6384	60.1512	60.6063	0
04/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2491.8000	2701.0500	2.4918	2.7011	0
04/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5178.4100	4932.6000	5.1784	4.9326	0
04/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2511.4500	2721.6800	2.5115	2.7217	0
04/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5150.0600	4905.2300	5.1501	4.9052	0
04/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2530.9500	2742.1500	2.5310	2.7422	0
04/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5121.6200	4877.7600	5.1216	4.8778	0
04/09/2023	R214 On 07-November-24			Bond Future	12.8841	12.7790	58.2112	58.6763	0
04/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3410.3400	3653.6500	3.4103	3.6537	0
04/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4681.2900	4459.4800	4.6813	4.4595	0
04/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3432.0700	3676.2400	3.4321	3.6762	0
04/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4657.5500	4436.6000	4.6576	4.4366	0
04/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3453.8700	3698.9000	3.4539	3.6989	0
04/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4633.9200	4413.8300	4.6339	4.4138	0
04/09/2023	R248 On 02-November-23			Bond Future	12.5670	12.4862	72.8083	73.2645	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
04/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	161.0800	221.7100	0.1611	0.2217	0
04/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	6829.2100	6433.6300	6.8292	6.4336	0
04/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	165.9500	227.9200	0.1660	0.2279	0
04/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	6768.3900	6374.1500	6.7684	6.3742	0
04/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	170.8800	234.2200	0.1709	0.2342	0
04/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	6707.7200	6314.8500	6.7077	6.3149	0
04/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	424.0200	543.5200	0.4240	0.5435	207
04/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	4974.2800	4637.5700	4.9743	4.6376	0
04/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1791.6100	2070.1100	1.7916	2.0701	207
04/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2169.5200	1991.8100	2.1695	1.9918	0
04/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5846.3100	6269.4200	5.8463	6.2694	0
04/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	441.4900	408.3900	0.4415	0.4084	207
04/09/2023	R248 On 01-February-24			Bond Future	12.6816	12.5977	74.4352	74.9016	0
04/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	725.0600	838.3300	0.7251	0.8383	1,000
04/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	7829.5600	7476.4100	7.8296	7.4764	0
04/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1812.5200	2017.5500	1.8125	2.0176	0
04/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	4920.9000	4659.5100	4.9209	4.6595	0
04/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1834.7700	2041.2800	1.8348	2.0413	0
04/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	4883.5800	4623.6700	4.8836	4.6237	0
04/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1857.1800	2065.1600	1.8572	2.0652	0
04/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	4846.5000	4588.0600	4.8465	4.5881	0
04/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	2187.5600	2416.0600	2.1876	2.4161	1,000
04/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4352.8700	4114.9500	4.3529	4.1150	0
04/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5497.4700	5852.1600	5.4975	5.8522	0
04/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1870.3900	1758.6600	1.8704	1.7587	1,000
04/09/2023	R248 On 02-May-24			Bond Future	12.7931	12.7060	71.6454	72.1221	0
04/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1147.9400	1278.0400	1.1479	1.2780	0
04/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9122.9200	8776.3200	9.1229	8.7763	0
04/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1160.4600	1291.5800	1.1605	1.2916	0
04/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9069.7800	8724.2000	9.0698	8.7242	0
04/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1172.8900	1305.0200	1.1729	1.3050	0
04/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9016.6500	8672.0800	9.0167	8.6721	0
04/09/2023	R248 On 01-August-24			Bond Future	12.9144	12.8239	73.2101	73.6970	13,000
04/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	3005.7700	3229.3500	3.0058	3.2294	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6434.4500	6171.1400	6.4345	6.1711	0
04/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	3029.3300	3253.9400	3.0293	3.2539	0
04/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6399.8300	6137.5500	6.3998	6.1376	0
04/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	3052.7000	3278.3400	3.0527	3.2783	0
04/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6365.1000	6103.8500	6.3651	6.1039	0
04/09/2023	R248 On 07-November-24			Bond Future	13.0676	12.9732	70.4214	70.9190	0
04/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	4289.0500	4552.6000	4.2891	4.5526	0
04/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5825.0400	5591.0100	5.8250	5.5910	0
04/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4315.4300	4579.8700	4.3154	4.5799	0
04/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5796.9900	5563.8500	5.7970	5.5639	0
04/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4341.8700	4607.2000	4.3419	4.6072	0
04/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5769.0800	5536.8300	5.7691	5.5368	0
04/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0