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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For October 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	2025 On 02-November-23			Bond Future	172.6721	172.6519	172.6721	172.6519	4,757
06/10/2023	2025 On 01-February-24			Bond Future	174.7426	174.7249	174.7426	174.7249	7,854
06/10/2023	2025 On 02-May-24			Bond Future	178.7172	178.7192	178.7172	178.7192	0
06/10/2023	2025 On 01-August-24			Bond Future	181.0060	180.9566	181.0060	180.9566	0
06/10/2023	2025 On 07-November-24			Bond Future	185.3845	185.2886	185.3845	185.2886	0
06/10/2023	2029 On 02-November-23			Bond Future	124.7238	124.4477	124.7238	124.4477	1,782
06/10/2023	2029 On 01-February-24			Bond Future	127.5143	127.2340	127.5143	127.2340	2,664
06/10/2023	2029 On 02-May-24			Bond Future	129.0491	128.7770	129.0491	128.7770	0
06/10/2023	2029 On 01-August-24			Bond Future	132.0287	131.7133	132.0287	131.7133	0
06/10/2023	2029 On 07-November-24			Bond Future	133.8220	133.4661	133.8220	133.4661	0
06/10/2023	2030 On 02-November-23			Bond Future	10.9408	11.0234	89.0875	88.7527	60,610

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
06/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5798.6600	6133.4400	5.7987	6.1334	0
06/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.1100	0.0700	0.0001	0.0001	500
06/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4402.8600	4737.6000	4.4029	4.7376	0
06/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	1.4700	0.9800	0.0015	0.0010	800
06/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3630.5400	3964.8300	3.6305	3.9648	0
06/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	61.2900	42.2900	0.0613	0.0423	500
06/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2335.0600	2650.8400	2.3351	2.6508	0
06/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	251.5000	187.4400	0.2515	0.1874	500
06/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1566.7900	1837.5100	1.5668	1.8375	0
06/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	526.6300	414.3100	0.5266	0.4143	0
06/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1100.8000	1323.2600	1.1008	1.3233	0
06/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	545.1700	430.1000	0.5452	0.4301	0
06/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1078.4000	1298.1100	1.0784	1.2981	0
06/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	564.0600	446.1400	0.5641	0.4461	0
06/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	1056.3700	1273.2300	1.0564	1.2732	0
06/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1273.7000	1076.2200	1.2737	1.0762	500
06/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	549.4900	686.7900	0.5495	0.6868	0
06/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2223.5100	1965.0800	2.2235	1.9651	0
06/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	264.4900	340.8400	0.2645	0.3408	500
06/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2696.5300	2418.6800	2.6965	2.4187	0
06/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	187.1500	244.0800	0.1872	0.2441	800
06/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5224.9400	4901.4000	5.2249	4.9014	0
06/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	30.1300	41.3700	0.0301	0.0414	500
06/10/2023	2030 On 01-February-24			Bond Future	11.0440	11.1308	87.0529	86.7122	36,522
06/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	268.8600	214.3400	0.2689	0.2143	400
06/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6316.5700	6602.7100	6.3166	6.6027	0
06/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	417.6700	340.8300	0.4177	0.3408	500
06/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5108.8700	5372.6900	5.1089	5.3727	0
06/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	440.6900	360.5400	0.4407	0.3605	1,360
06/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4964.0700	5224.5800	4.9641	5.2246	0
06/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	483.6700	397.7500	0.4837	0.3978	500
06/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4714.2800	4969.0200	4.7143	4.9690	0
06/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	530.2900	438.1800	0.5303	0.4382	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4469.3000	4717.8500	4.4693	4.7179	0
06/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	595.9400	495.5400	0.5959	0.4955	200
06/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4161.7400	4402.0000	4.1617	4.4020	0
06/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	815.2500	690.6600	0.8153	0.6907	500
06/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3435.9400	3652.0100	3.4359	3.6520	0
06/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1744.8300	1545.4800	1.7448	1.5455	0
06/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1918.0300	2059.3400	1.9180	2.0593	700
06/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2419.2300	2186.9700	2.4192	2.1870	0
06/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1380.7200	1489.1200	1.3807	1.4891	1,360
06/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2515.4000	2279.0300	2.5154	2.2790	0
06/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1322.0800	1426.3700	1.3221	1.4264	0
06/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2539.8000	2302.4100	2.5398	2.3024	0
06/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1307.8400	1411.1100	1.3078	1.4111	0
06/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2564.1300	2325.7300	2.5641	2.3257	0
06/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1293.5400	1395.8000	1.2935	1.3958	0
06/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3567.1500	3295.2600	3.5672	3.2953	0
06/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	844.8700	913.6400	0.8449	0.9136	200
06/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3853.5200	3574.7700	3.8535	3.5748	0
06/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	754.3700	816.2800	0.7544	0.8163	500
06/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3882.6100	3603.1700	3.8826	3.6032	0
06/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	745.8900	807.1100	0.7459	0.8071	500
06/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4597.5100	4304.1100	4.5975	4.3041	0
06/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	565.4100	612.6700	0.5654	0.6127	400
06/10/2023	2030 On 02-May-24			Bond Future	11.1519	11.2409	89.0123	88.6741	0
06/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	558.5700	458.3700	0.5586	0.4584	1,000
06/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6475.5400	6713.4900	6.4755	6.7135	0
06/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	650.2000	538.6300	0.6502	0.5386	0
06/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5950.0500	6176.6300	5.9501	6.1766	0
06/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	656.6200	544.4300	0.6566	0.5444	0
06/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5915.5100	6141.4700	5.9155	6.1415	0
06/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	663.2900	550.1000	0.6633	0.5501	0
06/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5881.2400	6106.2000	5.8812	6.1062	0
06/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	914.9000	774.6300	0.9149	0.7746	1,000
06/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4794.4900	4992.3700	4.7945	4.9924	0

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06/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1459.6600	1276.0800	1.4597	1.2761	500
06/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3513.7300	3668.3000	3.5137	3.6683	0
06/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1766.4300	1564.0400	1.7664	1.5640	1,080
06/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	3041.0600	3176.8200	3.0411	3.1768	0
06/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2315.6000	2085.8800	2.3156	2.0859	500
06/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2436.9700	2545.4000	2.4370	2.5454	0
06/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4239.5900	3953.4800	4.2396	3.9535	0
06/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1303.4200	1355.4600	1.3034	1.3555	1,000
06/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5450.0300	5144.6300	5.4500	5.1446	0
06/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	928.6200	961.3700	0.9286	0.9614	1,080
06/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7720.8800	7395.0100	7.7209	7.3950	0
06/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	514.6100	526.8900	0.5146	0.5269	500
06/10/2023	2030 On 01-August-24			Bond Future	11.2632	11.3647	87.0413	86.6695	0
06/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1298.3800	1107.1700	1.2984	1.1072	0
06/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4657.8600	4838.3900	4.6579	4.8384	0
06/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1310.8400	1116.7000	1.3108	1.1167	0
06/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4631.8300	4809.4300	4.6318	4.8094	0
06/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1323.0900	1126.2900	1.3231	1.1263	0
06/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4605.6000	4780.5400	4.6056	4.7805	0
06/10/2023	2030 On 07-November-24			Bond Future	11.4033	11.5177	89.1222	88.7192	221
06/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1803.1000	1541.7800	1.8031	1.5418	0
06/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4184.7900	4326.4400	4.1848	4.3264	0
06/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1817.4900	1555.1400	1.8175	1.5551	0
06/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4162.6700	4303.2900	4.1627	4.3033	0
06/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1831.9400	1568.5700	1.8319	1.5686	0
06/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	4140.6400	4280.2400	4.1406	4.2802	0
06/10/2023	2032 On 02-November-23			Bond Future	11.8169	11.8995	82.1642	81.7879	135,941
06/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
06/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7081.3800	7457.6800	7.0814	7.4577	0
06/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0200	0.0100	0.0000	0.0000	500
06/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5919.2400	6295.5300	5.9192	6.2955	0
06/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0200	0.0100	0.0000	0.0000	500
06/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5869.1600	6245.4500	5.8692	6.2455	0
06/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0900	0.0500	0.0001	0.0001	500

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06/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5271.2300	5647.4900	5.2712	5.6475	0
06/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.4600	0.2800	0.0005	0.0003	10,000
06/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4580.6700	4956.7900	4.5807	4.9568	0
06/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	2.1600	1.4600	0.0022	0.0015	0
06/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3850.0600	4225.6600	3.8501	4.2257	500
06/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	8.3900	5.6400	0.0084	0.0056	500
06/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3420.8200	3794.3700	3.4208	3.7944	0
06/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	36.7600	25.3100	0.0368	0.0253	0
06/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2825.3100	3190.1600	2.8253	3.1902	0
06/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	40.4300	27.9000	0.0404	0.0279	0
06/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2781.2400	3145.0100	2.7812	3.1450	0
06/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	44.3500	30.7100	0.0444	0.0307	0
06/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2737.4500	3100.1100	2.7375	3.1001	0
06/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	62.9600	44.0600	0.0630	0.0441	0
06/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2565.5900	2922.9900	2.5656	2.9230	500
06/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	269.0200	201.8300	0.2690	0.2018	0
06/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1734.1300	2043.2400	1.7341	2.0432	500
06/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	425.0000	328.6600	0.4250	0.3287	0
06/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1424.0800	1704.0400	1.4241	1.7040	15,500
06/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	809.7100	656.2800	0.8097	0.6563	0
06/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	978.5800	1201.4500	0.9786	1.2015	500
06/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1130.3100	939.9200	1.1303	0.9399	0
06/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	751.8300	937.7400	0.7518	0.9377	0
06/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2319.1200	2041.1200	2.3191	2.0411	0
06/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	327.3800	425.6800	0.3274	0.4257	500
06/10/2023	2032 On 01-February-24			Bond Future	11.9421	12.0283	83.9822	83.5990	39,606
06/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	119.8800	99.0700	0.1199	0.0991	1,200
06/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9375.4200	9737.8100	9.3754	9.7378	0
06/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	324.4100	276.3300	0.3244	0.2763	500
06/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6663.4400	6998.5600	6.6634	6.9986	0
06/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	423.5700	363.7400	0.4236	0.3637	1,200
06/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5930.9300	6254.3000	5.9309	6.2543	0
06/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	436.7900	375.4100	0.4368	0.3754	200
06/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5846.9900	6168.8100	5.8470	6.1688	0

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06/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	700.3600	611.4200	0.7004	0.6114	500
06/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4622.4400	4916.7000	4.6224	4.9167	0
06/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1742.0300	1573.0600	1.7420	1.5731	0
06/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2605.2700	2819.5000	2.6053	2.8195	200
06/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1914.9300	1735.6900	1.9149	1.7357	0
06/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2417.2400	2621.2000	2.4172	2.6212	0
06/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1937.1600	1756.6300	1.9372	1.7566	0
06/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2394.5000	2597.1700	2.3945	2.5972	0
06/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1959.5200	1777.7200	1.9595	1.7777	0
06/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2371.9200	2573.3200	2.3719	2.5733	0
06/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3687.9800	3430.8200	3.6880	3.4308	0
06/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1247.8100	1373.8500	1.2478	1.3739	200
06/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4056.2100	3787.4300	4.0562	3.7874	0
06/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1103.8300	1218.2500	1.1038	1.2183	1,200
06/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4403.5800	4124.8500	4.4036	4.1249	0
06/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	985.5400	1090.0100	0.9855	1.0900	500
06/10/2023	2032 On 02-May-24			Bond Future	12.0692	12.1573	81.7099	81.3276	0
06/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	520.7900	453.8700	0.5208	0.4539	1,000
06/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8432.6300	8748.0300	8.4326	8.7480	0
06/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	635.8400	558.2100	0.6358	0.5582	0
06/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7668.5300	7973.2200	7.6685	7.9732	0
06/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	642.7600	564.6200	0.6428	0.5646	0
06/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7626.9300	7931.1100	7.6269	7.9311	0
06/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	649.7500	570.9300	0.6498	0.5709	0
06/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7585.4500	7888.9500	7.5855	7.8890	0
06/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	671.2500	590.5500	0.6713	0.5906	500
06/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7461.7200	7763.3400	7.4617	7.7633	0
06/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	715.8300	631.2900	0.7158	0.6313	1,550
06/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7216.7800	7514.5600	7.2168	7.5146	0
06/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	891.2500	792.3900	0.8913	0.7924	1,000
06/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6388.5600	6672.0200	6.3886	6.6720	0
06/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1121.1000	1004.7300	1.1211	1.0047	500
06/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5536.2200	5802.1700	5.5362	5.8022	0
06/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1452.7400	1313.9000	1.4527	1.3139	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
06/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4665.6000	4909.0800	4.6656	4.9091	0
06/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5064.3000	4785.5200	5.0643	4.7855	0
06/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1549.5700	1653.1100	1.5496	1.6531	1,000
06/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5917.7900	5621.8100	5.9178	5.6218	0
06/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1263.7700	1350.1100	1.2638	1.3501	500
06/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6451.3800	6146.0200	6.4514	6.1460	0
06/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1116.4200	1193.3800	1.1164	1.1934	1,550
06/10/2023	2032 On 01-August-24			Bond Future	12.1976	12.2956	83.5778	83.1627	0
06/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1336.3300	1160.6900	1.3363	1.1607	0
06/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	6042.9300	6282.4300	6.0429	6.2824	0
06/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1347.7400	1171.1300	1.3477	1.1711	0
06/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	6008.6300	6247.1600	6.0086	6.2472	0
06/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1359.2300	1181.6500	1.3592	1.1817	0
06/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5974.4400	6212.0000	5.9744	6.2120	0
06/10/2023	2032 On 07-November-24			Bond Future	12.3626	12.4710	81.4087	80.9627	243
06/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1759.1300	1532.6200	1.7591	1.5326	0
06/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5554.6500	5774.0700	5.5547	5.7741	0
06/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1771.9600	1544.7500	1.7720	1.5448	0
06/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5523.6900	5742.4100	5.5237	5.7424	0
06/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1785.1600	1556.9400	1.7852	1.5569	0
06/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5493.1400	5710.8500	5.4931	5.7109	0
06/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2019.7000	1774.5500	2.0197	1.7746	1,615
06/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5074.8100	5275.5900	5.0748	5.2756	0
06/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5978.8800	5595.0600	5.9789	5.5951	0
06/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1995.6600	2057.7700	1.9957	2.0578	1,615
06/10/2023	2033 On 02-November-23			Bond Future	116.9259	116.6124	116.9259	116.6124	1,771
06/10/2023	2033 On 01-February-24			Bond Future	119.5419	119.2233	119.5419	119.2233	6,284
06/10/2023	2033 On 02-May-24			Bond Future	120.8001	120.4880	120.8001	120.4880	0
06/10/2023	2033 On 01-August-24			Bond Future	123.5893	123.2353	123.5893	123.2353	0
06/10/2023	2033 On 07-November-24			Bond Future	125.0802	124.6869	125.0802	124.6869	0
06/10/2023	2037 On 02-November-23			Bond Future	12.7245	12.8374	75.5450	74.9798	52,661
06/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	7.3400	4.9300	0.0073	0.0049	0
06/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6289.5900	6852.3900	6.2896	6.8524	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	7.8100	5.2500	0.0078	0.0053	0
06/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6233.2900	6795.9400	6.2333	6.7959	0
06/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	8.3000	5.5800	0.0083	0.0056	0
06/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6177.0700	6739.5600	6.1771	6.7396	0
06/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	100.2100	63.1700	0.1002	0.0632	731
06/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3776.9700	4305.1400	3.7770	4.3051	0
06/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	657.0200	476.2400	0.6570	0.4762	731
06/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1697.0800	2081.5100	1.6971	2.0815	0
06/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5581.4800	5041.8300	5.5815	5.0418	0
06/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	47.9000	73.4600	0.0479	0.0735	731
06/10/2023	2037 On 01-February-24			Bond Future	12.8587	12.9760	72.9603	72.3840	98,379
06/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	840.4600	731.2600	0.8405	0.7313	2,500
06/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4790.2500	5257.4000	4.7903	5.2574	0
06/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1188.4800	1042.3900	1.1885	1.0424	0
06/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3976.3300	4406.5900	3.9763	4.4066	0
06/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1206.1400	1058.1800	1.2061	1.0582	0
06/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3941.7900	4370.1800	3.9418	4.3702	0
06/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1223.9600	1074.1300	1.2240	1.0741	0
06/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3907.4600	4333.9800	3.9075	4.3340	0
06/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2600.0400	2336.9700	2.6000	2.3370	0
06/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2249.0100	2562.2900	2.2490	2.5623	2,500
06/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5859.6600	5439.5800	5.8597	5.4396	0
06/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	838.9900	995.2600	0.8390	0.9953	2,500
06/10/2023	2037 On 02-May-24			Bond Future	12.9951	13.1154	74.6025	74.0217	0
06/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	594.1400	526.0700	0.5941	0.5261	0
06/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8817.9700	9330.6800	8.8180	9.3307	0
06/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	601.9000	532.9100	0.6019	0.5329	0
06/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8768.9800	9280.7700	8.7690	9.2808	0
06/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	609.7400	539.9400	0.6097	0.5399	0
06/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8720.1200	9231.1000	8.7201	9.2311	0
06/10/2023	2037 On 01-August-24			Bond Future	13.1360	13.2661	72.0516	71.4358	0
06/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1611.6500	1449.6700	1.6117	1.4497	0
06/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6859.5300	7313.3200	6.8595	7.3133	0
06/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1625.3400	1462.2500	1.6253	1.4623	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6820.4500	7273.1300	6.8205	7.2731	0
06/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1639.1200	1474.9100	1.6391	1.4749	1,383
06/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6781.5100	7233.0700	6.7815	7.2331	0
06/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3818.5500	3439.7400	3.8186	3.4397	0
06/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3656.8700	3893.8300	3.6569	3.8938	1,383
06/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5651.3100	5185.8700	5.6513	5.1859	0
06/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2498.1900	2648.5200	2.4982	2.6485	1,383
06/10/2023	2037 On 07-November-24			Bond Future	13.2979	13.4378	73.7728	73.1237	469
06/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2442.6100	2233.3200	2.4426	2.2333	0
06/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5963.0600	6402.9100	5.9631	6.4029	0
06/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2461.3000	2250.8100	2.4613	2.2508	0
06/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5931.7000	6370.3500	5.9317	6.3704	0
06/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2480.0700	2268.3700	2.4801	2.2684	0
06/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5900.4600	6337.9000	5.9005	6.3379	0
06/10/2023	2038 On 02-November-23			Bond Future	126.3542	126.3289	126.3542	126.3289	2,726
06/10/2023	2038 On 01-February-24			Bond Future	127.1645	127.1408	127.1645	127.1408	1,961
06/10/2023	2038 On 02-May-24			Bond Future	130.0569	130.0473	130.0569	130.0473	0
06/10/2023	2038 On 01-August-24			Bond Future	130.9923	130.9450	130.9923	130.9450	0
06/10/2023	2038 On 07-November-24			Bond Future	134.1600	134.0785	134.1600	134.0785	0
06/10/2023	2040 On 02-November-23			Bond Future	12.9399	13.0478	75.9166	75.3503	36,437
06/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1.2600	0.8400	0.0013	0.0008	875
06/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8275.8100	8841.7000	8.2758	8.8417	0
06/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	2.2300	1.4900	0.0022	0.0015	0
06/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7779.6900	8345.2600	7.7797	8.3453	0
06/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	2.3900	1.6000	0.0024	0.0016	0
06/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7718.0400	8283.5600	7.7180	8.2836	0
06/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	2.5600	1.7100	0.0026	0.0017	0
06/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7656.4800	8221.9400	7.6565	8.2219	0
06/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	9.3900	6.3600	0.0094	0.0064	128
06/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6443.7200	7007.0000	6.4437	7.0070	0
06/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	52.1900	34.4300	0.0522	0.0344	225
06/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4709.8800	5258.4300	4.7099	5.2584	0
06/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	450.9900	319.6800	0.4510	0.3197	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2281.9000	2716.9000	2.2819	2.7169	0
06/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1260.4500	978.5700	1.2605	0.9786	0
06/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1101.9500	1386.3800	1.1020	1.3864	875
06/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1659.7600	1326.0300	1.6598	1.3260	0
06/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	822.0300	1054.6100	0.8220	1.0546	1,100
06/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3758.3000	3270.8000	3.7583	3.2708	0
06/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	203.9700	282.7800	0.2040	0.2828	128
06/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4900.7900	4376.3600	4.9008	4.3764	0
06/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	96.2500	138.1300	0.0963	0.1381	1,100
06/10/2023	2040 On 01-February-24			Bond Future	13.0758	13.1878	73.0899	72.5123	97,612
06/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	915.4800	797.7900	0.9155	0.7978	0
06/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4952.0600	5411.9300	4.9521	5.4119	0
06/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	930.8800	811.4600	0.9309	0.8115	0
06/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4911.0300	5369.1700	4.9110	5.3692	0
06/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	946.3100	825.2800	0.9463	0.8253	0
06/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4870.0900	5326.6200	4.8701	5.3266	0
06/10/2023	2040 On 02-May-24			Bond Future	13.2133	13.3282	74.7349	74.1530	0
06/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	582.0000	513.7600	0.5820	0.5138	0
06/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9602.1400	10115.8800	9.6021	10.1159	0
06/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	589.8200	520.7700	0.5898	0.5208	0
06/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9548.7700	10061.7000	9.5488	10.0617	0
06/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	597.7200	527.7400	0.5977	0.5277	0
06/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9495.5600	10007.5600	9.4956	10.0076	0
06/10/2023	2040 On 01-August-24			Bond Future	13.3553	13.4795	71.9366	71.3196	0
06/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1742.1900	1554.9200	1.7422	1.5549	0
06/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7232.4600	7662.2000	7.2325	7.6622	0
06/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1756.8700	1568.4100	1.7569	1.5684	0
06/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7191.0100	7619.5600	7.1910	7.6196	0
06/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1771.6400	1581.9900	1.7716	1.5820	0
06/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7149.7200	7577.0800	7.1497	7.5771	0
06/10/2023	2040 On 07-November-24			Bond Future	13.5173	13.6508	73.6547	73.0043	953
06/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2785.3600	2504.3400	2.7854	2.5043	0
06/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6234.2200	6603.6300	6.2342	6.6036	0
06/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2805.8500	2523.5300	2.8059	2.5235	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6201.9000	6570.0100	6.2019	6.5700	0
06/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2826.1100	2542.5200	2.8261	2.5425	0
06/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6169.4100	6536.2500	6.1694	6.5363	0
06/10/2023	2044 On 02-November-23			Bond Future	13.0240	13.1318	72.0590	71.4973	54,356
06/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.9100	0.6000	0.0009	0.0006	0
06/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8523.1900	9084.5400	8.5232	9.0845	0
06/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.9900	0.6500	0.0010	0.0007	0
06/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8459.6800	9021.0000	8.4597	9.0210	0
06/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1.0600	0.7000	0.0011	0.0007	0
06/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8396.2500	8957.5500	8.3963	8.9576	0
06/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	18.1300	12.2900	0.0181	0.0123	5,860
06/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5761.2300	6317.0500	5.7612	6.3171	0
06/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	535.0800	406.8000	0.5351	0.4068	0
06/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1997.6300	2431.0100	1.9976	2.4310	5,860
06/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1079.8700	858.2600	1.0799	0.8583	0
06/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1205.8300	1545.8800	1.2058	1.5459	6,375
06/10/2023	2044 On 01-February-24			Bond Future	13.1565	13.2685	69.2721	68.6992	53,803
06/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	722.6200	621.7300	0.7226	0.6217	0
06/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5558.7000	6030.6900	5.5587	6.0307	0
06/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	735.7400	631.9300	0.7357	0.6319	0
06/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5514.1100	5983.1800	5.5141	5.9832	0
06/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	749.0300	642.3600	0.7490	0.6424	0
06/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5469.7700	5935.9800	5.4698	5.9360	0
06/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2799.6800	2454.9200	2.7997	2.4549	0
06/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2320.6600	2548.7800	2.3207	2.5488	5,000
06/10/2023	2044 On 02-May-24			Bond Future	13.2902	13.4051	70.8312	70.2535	0
06/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	552.6200	485.5100	0.5526	0.4855	0
06/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9794.3300	10304.8400	9.7943	10.3048	0
06/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	560.2400	492.3300	0.5602	0.4923	0
06/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9739.4300	10249.1400	9.7394	10.2491	0
06/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	567.9400	499.2200	0.5679	0.4992	0
06/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9684.6900	10193.5900	9.6847	10.1936	0
06/10/2023	2044 On 01-August-24			Bond Future	13.4282	13.5521	68.0688	67.4574	0
06/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1575.4000	1403.5900	1.5754	1.4036	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7718.5300	8158.1700	7.7185	8.1582	0
06/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1589.4200	1416.2500	1.5894	1.4163	0
06/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7675.0800	8113.3600	7.6751	8.1134	0
06/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1603.3100	1428.9900	1.6033	1.4290	0
06/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7631.5600	8068.6900	7.6316	8.0687	0
06/10/2023	2044 On 07-November-24			Bond Future	13.5849	13.7179	69.6944	69.0506	0
06/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2782.6800	2499.7400	2.7827	2.4997	0
06/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6268.4400	6629.2800	6.2684	6.6293	0
06/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2803.0200	2518.8000	2.8030	2.5188	0
06/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6235.7100	6595.2700	6.2357	6.5953	0
06/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2823.4300	2537.9200	2.8234	2.5379	0
06/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6203.1200	6561.3900	6.2031	6.5614	0
06/10/2023	2046 On 02-November-23			Bond Future	108.0271	107.5086	108.0271	107.5086	11,062
06/10/2023	2046 On 01-February-24			Bond Future	110.4439	109.9157	110.4439	109.9157	5,077
06/10/2023	2046 On 02-May-24			Bond Future	110.8102	110.2824	110.8102	110.2824	0
06/10/2023	2046 On 01-August-24			Bond Future	113.3687	112.7967	113.3687	112.7967	0
06/10/2023	2046 On 07-November-24			Bond Future	113.9091	113.2951	113.9091	113.2951	0
06/10/2023	2050 On 02-November-23			Bond Future	109.3387	109.7781	109.3387	109.7781	10,362
06/10/2023	2050 On 01-February-24			Bond Future	109.5373	109.9886	109.5373	109.9886	3,717
06/10/2023	2050 On 02-May-24			Bond Future	112.0289	112.5031	112.0289	112.5031	0
06/10/2023	2050 On 01-August-24			Bond Future	112.3112	112.7640	112.3112	112.7640	0
06/10/2023	2050 On 07-November-24			Bond Future	115.0268	115.4621	115.0268	115.4621	0
06/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	AL37 On 02-November-23			Index Future	892.2650	889.2690	892.2650	889.2690	0
06/10/2023	AL37 On 01-February-24			Index Future	912.0080	908.9610	912.0080	908.9610	0
06/10/2023	AL37 On 02-May-24			Index Future	932.5380	929.5260	932.5380	929.5260	0
06/10/2023	AL37 On 01-August-24			Index Future	953.8620	950.5150	953.8620	950.5150	0
06/10/2023	AL37 On 07-November-24			Index Future	976.7290	973.0660	976.7290	973.0660	0
06/10/2023	AL7T On 02-November-23			Index Future	998.9330	993.5470	998.9330	993.5470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	AL7T On 01-February-24			Index Future	1021.0360	1015.5480	1021.0360	1,015.5480	0
06/10/2023	AL7T On 02-May-24			Index Future	1044.0210	1038.5250	1044.0210	1,038.5250	0
06/10/2023	AL7T On 01-August-24			Index Future	1067.8940	1061.9750	1067.8940	1,061.9750	0
06/10/2023	AL7T On 07-November-24			Index Future	1093.4950	1087.1710	1093.4950	1,087.1710	0
06/10/2023	ALBI On 02-November-23			Index Future	876.2250	871.2800	876.2250	871.2800	107
06/10/2023	ALBI On 01-February-24			Index Future	895.6130	890.5740	895.6130	890.5740	17
06/10/2023	ALBI On 02-May-24			Index Future	915.7740	910.7230	915.7740	910.7230	0
06/10/2023	ALBI On 01-August-24			Index Future	936.7140	931.2880	936.7140	931.2880	0
06/10/2023	ALBI On 07-November-24			Index Future	959.1710	953.3830	959.1710	953.3830	0
06/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	ES33 On 02-November-23			Bond Future	13.2300	13.3434	70.0123	69.5373	0
06/10/2023	ES33 On 01-February-24			Bond Future	13.4018	13.5200	71.5787	71.0942	0
06/10/2023	ES33 On 02-May-24			Bond Future	13.5731	13.6947	69.4070	68.9196	0
06/10/2023	ES33 On 01-August-24			Bond Future	13.7467	13.8791	71.0092	70.4901	0
06/10/2023	ES33 On 07-November-24			Bond Future	13.9644	14.1082	68.9196	68.3704	0
06/10/2023	ES42 On 02-November-23			Bond Future	13.6972	13.8055	65.6358	65.1295	0
06/10/2023	ES42 On 01-February-24			Bond Future	13.8537	13.9662	67.1043	66.5877	0
06/10/2023	ES42 On 02-May-24			Bond Future	14.0156	14.1314	64.3678	63.8471	0
06/10/2023	ES42 On 01-August-24			Bond Future	14.1760	14.3011	65.8533	65.3014	0
06/10/2023	ES42 On 07-November-24			Bond Future	14.3724	14.5075	63.1743	62.5924	0
06/10/2023	GOVI On 02-November-23			GOVI	863.4970	858.6330	863.4970	858.6330	821
06/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	223030.0000	271670.0000	22.3030	27.1670	0
06/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	223130.0000	271770.0000	22.3130	27.1770	0
06/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	223230.0000	271870.0000	22.3230	27.1870	0
06/10/2023	GOVI On 01-February-24			GOVI	882.6030	877.6460	882.6030	877.6460	0
06/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	26230.0000	0.0000	2.6230	0.0000	0
06/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	23340.0000	0.0000	2.3340	0
06/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	26130.0000	0.0000	2.6130	0.0000	0
06/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	23440.0000	0.0000	2.3440	0
06/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	26030.0000	0.0000	2.6030	0.0000	0
06/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	23540.0000	0.0000	2.3540	0
06/10/2023	GOVI On 02-May-24			GOVI	902.4710	897.5030	902.4710	897.5030	0
06/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	484990.0000	534670.0000	48.4990	53.4670	0
06/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	485090.0000	534770.0000	48.5090	53.4770	0
06/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	485190.0000	534870.0000	48.5190	53.4870	0
06/10/2023	GOVI On 01-August-24			GOVI	923.1070	917.7690	923.1070	917.7690	0
06/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	202630.0000	256010.0000	20.2630	25.6010	0
06/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	202730.0000	256110.0000	20.2730	25.6110	0
06/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	202830.0000	256210.0000	20.2830	25.6210	0
06/10/2023	GOVI On 07-November-24			GOVI	945.2380	939.5430	945.2380	939.5430	0
06/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	35420.0000	92370.0000	3.5420	9.2370	0
06/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	35520.0000	92470.0000	3.5520	9.2470	0
06/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	35620.0000	92570.0000	3.5620	9.2570	0
06/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/10/2023	IGOV On 02-November-23			Index Future	328.0150	327.8340	328.0150	327.8340	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	IGOV On 01-February-24			Index Future	335.3540	335.1740	335.3540	335.1740	0
06/10/2023	IGOV On 02-May-24			Index Future	342.9820	342.8360	342.9820	342.8360	0
06/10/2023	IGOV On 01-August-24			Index Future	350.9010	350.6550	350.9010	350.6550	0
06/10/2023	IGOV On 07-November-24			Index Future	359.3950	359.0550	359.3950	359.0550	0
06/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
06/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
06/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5700	8.5700	91.4300	91.4300	0
06/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5700	8.5700	91.4300	91.4300	0
06/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.6400	8.6400	91.3600	91.3600	0
06/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.6400	8.6400	91.3600	91.3600	0
06/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.5900	8.5900	91.4100	91.4100	0
06/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.5000	8.5000	91.5000	91.5000	0
06/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.4300	8.4300	91.5700	91.5700	0
06/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
06/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.3100	8.3100	91.6900	91.6900	0
06/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/10/2023	R035 On 02-November-23			Bond Future	12.4258	12.5338	80.3670	79.8233	153,723
06/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0700	0.0400	0.0001	0.0000	400
06/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9939.0800	10482.6800	9.9391	10.4827	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	3.0500	2.0700	0.0031	0.0021	400
06/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7021.7400	7564.3900	7.0217	7.5644	0
06/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	18.0100	12.4500	0.0180	0.0125	0
06/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5404.1200	5942.1900	5.4041	5.9422	0
06/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	19.0400	13.1800	0.0190	0.0132	0
06/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5349.6400	5887.4100	5.3496	5.8874	0
06/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	20.1400	13.9400	0.0201	0.0139	0
06/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5295.2700	5832.7000	5.2953	5.8327	0
06/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	86.4300	56.0500	0.0864	0.0561	6,500
06/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3883.2200	4396.4700	3.8832	4.3965	0
06/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	104.7500	67.4700	0.1048	0.0675	731
06/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3685.6400	4191.9900	3.6856	4.1920	0
06/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	681.5400	500.6100	0.6815	0.5006	731
06/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1629.7000	1992.4000	1.6297	1.9924	0
06/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2501.1600	2095.5200	2.5012	2.0955	0
06/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	396.3500	534.3400	0.3964	0.5343	400
06/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5632.3700	5111.1700	5.6324	5.1112	0
06/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	43.8200	66.2500	0.0438	0.0663	731
06/10/2023	R035 On 01-February-24			Bond Future	12.5651	12.6775	82.1452	81.5910	29,173
06/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	84.4500	71.8100	0.0845	0.0718	400
06/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10625.0500	11166.6700	10.6251	11.1667	0
06/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	249.6200	214.0400	0.2496	0.2140	400
06/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7899.9200	8418.6000	7.8999	8.4186	0
06/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1473.3600	1303.3900	1.4734	1.3034	0
06/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3415.3100	3799.6000	3.4153	3.7996	0
06/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1493.4800	1321.7400	1.4935	1.3217	0
06/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3384.1400	3766.6600	3.3841	3.7667	0
06/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1513.9400	1340.2500	1.5139	1.3403	0
06/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3353.3700	3733.9400	3.3534	3.7339	0
06/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5239.3400	4853.6400	5.2393	4.8536	0
06/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	976.8500	1145.4100	0.9769	1.1454	400
06/10/2023	R035 On 02-May-24			Bond Future	12.6955	12.8107	79.4809	78.9234	0
06/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	632.5300	562.3600	0.6325	0.5624	0
06/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8463.9800	8951.3700	8.4640	8.9514	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	640.6500	569.6800	0.6407	0.5697	0
06/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8416.5300	8903.1200	8.4165	8.9031	0
06/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	648.8500	577.0700	0.6489	0.5771	0
06/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8369.2200	8855.0000	8.3692	8.8550	0
06/10/2023	R035 On 01-August-24			Bond Future	12.8260	12.9512	81.2979	80.7043	0
06/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1562.0700	1376.2300	1.5621	1.3762	0
06/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6731.1800	7138.9200	6.7312	7.1389	0
06/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1575.6300	1388.6000	1.5756	1.3886	0
06/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6692.5800	7099.1300	6.6926	7.0991	0
06/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1589.2800	1401.0600	1.5893	1.4011	0
06/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6654.1100	7059.4700	6.6541	7.0595	0
06/10/2023	R035 On 07-November-24			Bond Future	12.9944	13.1299	78.7245	78.0966	0
06/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2132.6300	1869.8700	2.1326	1.8699	0
06/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6111.6800	6476.7600	6.1117	6.4768	0
06/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2150.3500	1883.8500	2.1504	1.8839	0
06/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6079.4400	6440.7800	6.0794	6.4408	0
06/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2167.8400	1898.2100	2.1678	1.8982	0
06/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6047.0100	6405.2200	6.0470	6.4052	0
06/10/2023	R053 On 02-November-23			Bond Future	12.8871	12.9848	91.6327	90.9643	5,189
06/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1285.8400	1045.1600	1.2858	1.0452	0
06/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1820.4600	2248.1400	1.8205	2.2481	0
06/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1318.4600	1073.2400	1.3185	1.0732	0
06/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1783.4500	2206.5900	1.7835	2.2066	0
06/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1351.5500	1101.7600	1.3516	1.1018	0
06/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1747.0000	2165.5700	1.7470	2.1656	0
06/10/2023	R053 On 01-February-24			Bond Future	13.0135	13.1149	93.6602	92.9786	0
06/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3089.9100	2711.2100	3.0899	2.7112	0
06/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3726.5100	4029.4100	3.7265	4.0294	0
06/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3124.8300	2743.4500	3.1248	2.7435	0
06/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3692.9100	3993.1300	3.6929	3.9931	0
06/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3159.7200	2775.8800	3.1597	2.7759	0
06/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3659.3700	3957.1300	3.6594	3.9571	0
06/10/2023	R053 On 02-May-24			Bond Future	13.1407	13.2448	89.9028	89.2164	0
06/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4021.6900	3706.0300	4.0217	3.7060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4830.2800	5200.9900	4.8303	5.2010	0
06/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4056.0000	3738.6500	4.0560	3.7387	0
06/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4797.0700	5166.0900	4.7971	5.1661	0
06/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4090.6900	3771.6600	4.0907	3.7717	0
06/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4764.3400	5131.6800	4.7643	5.1317	0
06/10/2023	R053 On 01-August-24			Bond Future	13.2676	13.3802	91.9578	91.2290	0
06/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4745.7100	4363.1900	4.7457	4.3632	0
06/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5652.0800	5998.3100	5.6521	5.9983	0
06/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4779.3000	4394.9300	4.7793	4.3949	0
06/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5619.2100	5963.5900	5.6192	5.9636	0
06/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4812.9800	4427.0900	4.8130	4.4271	0
06/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5586.5300	5929.3900	5.5865	5.9294	0
06/10/2023	R053 On 07-November-24			Bond Future	13.4226	13.5441	88.2825	87.5133	0
06/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3893.5300	3467.0900	3.8935	3.4671	0
06/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8113.3200	8455.9900	8.1133	8.4560	0
06/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3920.8300	3492.7900	3.9208	3.4928	0
06/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8070.9700	8412.0400	8.0710	8.4120	0
06/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3948.2300	3518.5800	3.9482	3.5186	0
06/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8028.8100	8368.2700	8.0288	8.3683	0
06/10/2023	R186 On 02-November-23			Bond Future	9.4821	9.6014	106.6603	106.3395	93,715
06/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	95.9600	45.1300	0.0960	0.0451	1,715
06/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	995.6700	1265.6800	0.9957	1.2657	0
06/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	311.5100	188.7100	0.3115	0.1887	0
06/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	587.0300	785.0700	0.5870	0.7851	0
06/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	324.2200	198.1500	0.3242	0.1982	0
06/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	572.7100	767.4800	0.5727	0.7675	0
06/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	337.2000	207.7700	0.3372	0.2078	0
06/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	558.6700	750.0800	0.5587	0.7501	0
06/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2516.0800	2208.1600	2.5161	2.2082	0
06/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	27.5600	40.4800	0.0276	0.0405	1,715
06/10/2023	R186 On 01-February-24			Bond Future	9.5310	9.6617	103.7104	103.3843	55,622
06/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	891.3000	699.9400	0.8913	0.6999	0
06/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	968.8600	1103.5900	0.9689	1.1036	0
06/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	904.3600	711.5300	0.9044	0.7115	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	956.8900	1090.1500	0.9569	1.0902	0
06/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	917.5300	723.2300	0.9175	0.7232	0
06/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	945.0400	1076.8300	0.9450	1.0768	0
06/10/2023	R186 On 02-May-24			Bond Future	9.5720	9.7117	106.0448	105.7234	0
06/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	115.9700	75.1300	0.1160	0.0751	0
06/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3846.4700	4127.0200	3.8465	4.1270	0
06/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	117.8400	76.4600	0.1178	0.0765	0
06/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3824.2200	4104.2300	3.8242	4.1042	0
06/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	119.7400	77.8000	0.1197	0.0778	0
06/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3802.0000	4081.4500	3.8020	4.0815	0
06/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1378.7100	1162.6900	1.3787	1.1627	2,030
06/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	1015.2800	1120.6500	1.0153	1.1207	0
06/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2463.5900	2197.2100	2.4636	2.1972	0
06/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	577.5600	632.5700	0.5776	0.6326	2,030
06/10/2023	R186 On 01-August-24			Bond Future	9.6045	9.7755	103.1583	102.7990	0
06/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	440.8600	306.4400	0.4409	0.3064	0
06/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2412.0400	2636.9000	2.4120	2.6369	0
06/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	446.2100	310.4200	0.4462	0.3104	0
06/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2395.8100	2619.3000	2.3958	2.6193	0
06/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	451.3000	314.7100	0.4513	0.3147	0
06/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2379.3200	2602.0100	2.3793	2.6020	0
06/10/2023	R186 On 07-November-24			Bond Future	9.6877	9.8973	105.6253	105.2311	4,833
06/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	820.7400	582.9100	0.8207	0.5829	0
06/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1879.3800	2035.8300	1.8794	2.0358	0
06/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	829.0000	590.3300	0.8290	0.5903	0
06/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1868.5300	2024.1400	1.8685	2.0241	0
06/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	837.7200	597.4100	0.8377	0.5974	0
06/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1858.1500	2012.1200	1.8582	2.0121	0
06/10/2023	R197 On 02-November-23			Bond Future	342.2063	342.1618	342.2063	342.1618	0
06/10/2023	R202 On 02-November-23			Bond Future	253.2999	253.2506	253.2999	253.2506	4,558
06/10/2023	R202 On 01-February-24			Bond Future	253.9950	253.9488	253.9950	253.9488	948
06/10/2023	R202 On 02-May-24			Bond Future	259.7721	259.7542	259.7721	259.7542	0
06/10/2023	R202 On 01-August-24			Bond Future	260.6749	260.5820	260.6749	260.5820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R202 On 07-November-24			Bond Future	266.9789	266.8182	266.9789	266.8182	0
06/10/2023	R209 On 02-November-23			Bond Future	12.4853	12.5979	61.8213	61.3267	25,378
06/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	6.6700	4.4200	0.0067	0.0044	0
06/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5420.8000	5913.1800	5.4208	5.9132	0
06/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	7.0900	4.7100	0.0071	0.0047	0
06/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5371.5500	5863.8000	5.3716	5.8638	0
06/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	7.5400	5.0100	0.0075	0.0050	0
06/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5322.3800	5814.4800	5.3224	5.8145	0
06/10/2023	R209 On 01-February-24			Bond Future	12.6046	12.7212	63.1892	62.6847	3,734
06/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1120.5700	981.8000	1.1206	0.9818	0
06/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3280.0100	3645.7400	3.2800	3.6457	0
06/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1136.8800	996.5300	1.1369	0.9965	0
06/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3250.6800	3614.8300	3.2507	3.6148	0
06/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1153.3200	1011.2700	1.1533	1.0113	0
06/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3221.5400	3583.9900	3.2215	3.5840	0
06/10/2023	R209 On 02-May-24			Bond Future	12.7246	12.8441	61.4579	60.9492	0
06/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	512.8000	451.9700	0.5128	0.4520	0
06/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7711.0700	8158.9900	7.7111	8.1590	0
06/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	519.5500	458.0100	0.5196	0.4580	0
06/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7667.8600	8115.0700	7.6679	8.1151	0
06/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	526.2600	464.0100	0.5263	0.4640	0
06/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7624.6700	8071.1700	7.6247	8.0712	0
06/10/2023	R209 On 01-August-24			Bond Future	12.8446	12.9730	62.8629	62.3245	0
06/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1351.3800	1203.6300	1.3514	1.2036	0
06/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6083.6400	6474.2800	6.0836	6.4743	0
06/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1363.2000	1214.6300	1.3632	1.2146	0
06/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6048.6900	6438.5100	6.0487	6.4385	0
06/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1375.0900	1225.5000	1.3751	1.2255	0
06/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6013.8500	6402.6500	6.0139	6.4027	0
06/10/2023	R209 On 07-November-24			Bond Future	12.9929	13.1306	61.2087	60.6418	101
06/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2011.7300	1791.2900	2.0117	1.7913	0
06/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5379.6800	5726.1600	5.3797	5.7262	0
06/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2027.6400	1804.4100	2.0276	1.8044	0
06/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5350.9600	5694.6500	5.3510	5.6947	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2043.8600	1817.5900	2.0439	1.8176	0
06/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5322.6000	5663.2500	5.3226	5.6633	0
06/10/2023	R210 On 02-November-23			Bond Future	226.2856	226.3386	226.2856	226.3386	246
06/10/2023	R210 On 01-February-24			Bond Future	231.3483	231.4063	231.3483	231.4063	501
06/10/2023	R210 On 02-May-24			Bond Future	233.3576	233.4434	233.3576	233.4434	0
06/10/2023	R210 On 01-August-24			Bond Future	238.7455	238.7659	238.7455	238.7659	0
06/10/2023	R210 On 07-November-24			Bond Future	241.1838	241.1450	241.1838	241.1450	0
06/10/2023	R213 On 02-November-23			Bond Future	11.4917	11.5744	79.4717	79.1291	23,824
06/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	76.7300	54.4500	0.0767	0.0545	731
06/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2412.0300	2732.3300	2.4120	2.7323	0
06/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	213.0400	159.4200	0.2130	0.1594	0
06/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1819.4300	2108.3900	1.8194	2.1084	0
06/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	223.9200	168.0700	0.2239	0.1681	0
06/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1787.6900	2074.4200	1.7877	2.0744	0
06/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	235.2200	177.0900	0.2352	0.1771	0
06/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1756.4000	2040.8500	1.7564	2.0409	0
06/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	755.6900	616.2500	0.7557	0.6163	731
06/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	970.7600	1173.9000	0.9708	1.1739	0
06/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4874.0000	4549.8800	4.8740	4.5499	0
06/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	51.3400	69.8000	0.0513	0.0698	731
06/10/2023	R213 On 01-February-24			Bond Future	11.6161	11.7025	81.2302	80.8814	3,795
06/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2115.4000	1921.9200	2.1154	1.9219	0
06/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1776.7900	1932.1000	1.7768	1.9321	0
06/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2137.6800	1943.0600	2.1377	1.9431	0
06/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1758.8400	1913.0100	1.7588	1.9130	0
06/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2160.0700	1964.3200	2.1601	1.9643	0
06/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1741.0300	1894.0700	1.7410	1.8941	0
06/10/2023	R213 On 02-May-24			Bond Future	11.7315	11.8199	79.4988	79.1513	0
06/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	600.7200	526.3100	0.6007	0.5263	0
06/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6595.8700	6868.9900	6.5959	6.8690	0
06/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	607.0700	532.0400	0.6071	0.5320	0
06/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6558.9900	6831.4900	6.5590	6.8315	0
06/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	613.6400	537.9700	0.6136	0.5380	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6522.3500	6794.2100	6.5224	6.7942	0
06/10/2023	R213 On 01-August-24			Bond Future	11.8465	11.9455	81.3163	80.9377	0
06/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1310.1300	1126.2700	1.3101	1.1263	0
06/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5213.4600	5408.2300	5.2135	5.4082	0
06/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1320.9700	1135.9200	1.3210	1.1359	0
06/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5183.5300	5377.1100	5.1835	5.3771	0
06/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1331.6100	1145.8800	1.3316	1.1459	0
06/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5153.4300	5346.3300	5.1534	5.3463	0
06/10/2023	R213 On 07-November-24			Bond Future	12.0057	12.1158	79.6988	79.2910	0
06/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1784.9800	1517.3000	1.7850	1.5173	0
06/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4813.4200	4953.5600	4.8134	4.9536	0
06/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1799.4200	1528.8500	1.7994	1.5289	0
06/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4788.9000	4926.1500	4.7889	4.9262	0
06/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1813.6000	1540.4700	1.8136	1.5405	0
06/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4764.1500	4898.8400	4.7642	4.8988	0
06/10/2023	R214 On 02-November-23			Bond Future	12.8373	12.9449	57.5587	57.0859	19,961
06/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1.3800	0.9100	0.0014	0.0009	0
06/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6701.2600	7173.5800	6.7013	7.1736	0
06/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1.4800	0.9800	0.0015	0.0010	0
06/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6648.7100	7121.0000	6.6487	7.1210	0
06/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	1.5900	1.0500	0.0016	0.0011	0
06/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6596.2300	7068.4800	6.5962	7.0685	0
06/10/2023	R214 On 01-February-24			Bond Future	12.9638	13.0754	58.8323	58.3500	6,382
06/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	672.8900	567.3400	0.6729	0.5673	0
06/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4447.4700	4824.1900	4.4475	4.8242	0
06/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	684.7400	576.5100	0.6847	0.5765	0
06/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4411.1400	4785.1800	4.4111	4.7852	0
06/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	696.7200	585.8800	0.6967	0.5859	0
06/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4374.9900	4746.4200	4.3750	4.7464	0
06/10/2023	R214 On 02-May-24			Bond Future	13.0818	13.1960	56.8510	56.3644	0
06/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	469.2800	412.6900	0.4693	0.4127	0
06/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8174.6700	8604.6600	8.1747	8.6047	0
06/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	475.6200	418.4500	0.4756	0.4185	0
06/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8128.5700	8557.9800	8.1286	8.5580	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	482.1200	424.1700	0.4821	0.4242	0
06/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8082.6900	8511.3200	8.0827	8.5113	0
06/10/2023	R214 On 01-August-24			Bond Future	13.1992	13.3216	58.1507	57.6364	0
06/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1430.6000	1278.3500	1.4306	1.2784	0
06/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6117.7400	6479.8200	6.1177	6.4798	0
06/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1443.1400	1289.7000	1.4431	1.2897	0
06/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6082.2800	6443.1700	6.0823	6.4432	0
06/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1455.5700	1301.3000	1.4556	1.3013	0
06/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6046.7700	6406.8300	6.0468	6.4068	0
06/10/2023	R214 On 07-November-24			Bond Future	13.3467	13.4777	56.2326	55.6916	0
06/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2218.9200	1991.8400	2.2189	1.9918	0
06/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5468.4900	5782.3800	5.4685	5.7824	0
06/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2235.6000	2007.4300	2.2356	2.0074	0
06/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5439.7000	5752.5000	5.4397	5.7525	0
06/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2252.5700	2023.1000	2.2526	2.0231	0
06/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5411.2400	5722.7400	5.4112	5.7227	0
06/10/2023	R248 On 02-November-23			Bond Future	12.9288	13.0366	70.8272	70.2557	73,110
06/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	1.0300	0.6700	0.0010	0.0007	0
06/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8650.2800	9221.4200	8.6503	9.2214	0
06/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1.1100	0.7200	0.0011	0.0007	0
06/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8584.6700	9155.7800	8.5847	9.1558	0
06/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1.1900	0.7800	0.0012	0.0008	0
06/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8519.1500	9090.2400	8.5192	9.0902	0
06/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	9.9100	6.6400	0.0099	0.0066	207
06/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6541.2900	7109.5200	6.5413	7.1095	0
06/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	334.8600	231.9800	0.3349	0.2320	207
06/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2693.8900	3162.5100	2.6939	3.1625	0
06/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3651.9800	3165.1300	3.6520	3.1651	0
06/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	228.2800	312.9300	0.2283	0.3129	207
06/10/2023	R248 On 01-February-24			Bond Future	13.0609	13.1730	72.3944	71.8115	167,550
06/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	206.1500	173.9800	0.2062	0.1740	1,000
06/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9351.4800	9902.2000	9.3515	9.9022	0
06/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	692.9600	596.8700	0.6930	0.5969	0
06/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5842.1700	6328.9700	5.8422	6.3290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	704.3600	606.9000	0.7044	0.6069	0
06/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5794.0000	6279.4300	5.7940	6.2794	0
06/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	715.8900	617.0600	0.7159	0.6171	0
06/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5746.0400	6230.1000	5.7460	6.2301	0
06/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	901.1300	781.0500	0.9011	0.7811	100
06/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5107.2700	5570.0800	5.1073	5.5701	0
06/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2673.1900	2401.0400	2.6732	2.4010	0
06/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2468.8600	2779.6000	2.4689	2.7796	1,100
06/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3492.6600	3170.6000	3.4927	3.1706	0
06/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1906.4100	2167.2400	1.9064	2.1672	1,000
06/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5300.5900	4896.6900	5.3006	4.8967	0
06/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1144.0000	1322.9900	1.1440	1.3230	1,100
06/10/2023	R248 On 02-May-24			Bond Future	13.1843	13.2992	69.5742	68.9862	0
06/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	500.9800	437.6900	0.5010	0.4377	0
06/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10547.2200	11071.9100	10.5472	11.0719	0
06/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	508.0400	444.0700	0.5080	0.4441	0
06/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10488.6200	11012.6300	10.4886	11.0126	0
06/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	515.2900	450.5300	0.5153	0.4505	0
06/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10430.3100	10953.5300	10.4303	10.9535	0
06/10/2023	R248 On 01-August-24			Bond Future	13.3074	13.4311	71.1646	70.5428	13,000
06/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1810.8800	1610.4100	1.8109	1.6104	0
06/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7285.0300	7706.3800	7.2850	7.7064	0
06/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1826.3100	1624.5800	1.8263	1.6246	0
06/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7242.2800	7662.3700	7.2423	7.6624	0
06/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1841.8300	1638.8400	1.8418	1.6388	0
06/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7199.7000	7618.5300	7.1997	7.6185	0
06/10/2023	R248 On 07-November-24			Bond Future	13.4616	13.5946	68.4119	67.7577	0
06/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2876.0200	2531.8200	2.8760	2.5318	0
06/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6421.4900	6731.5200	6.4215	6.7315	0
06/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2896.8000	2551.4800	2.8968	2.5515	0
06/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6387.8400	6696.7500	6.3878	6.6968	0
06/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2917.6400	2570.9400	2.9176	2.5709	0
06/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6354.3300	6661.8600	6.3543	6.6619	0
06/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0