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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
06/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	2025 On 02-November-23			Bond Future	172.9006	172.9331	172.9006	172.9331	5,228
06/09/2023	2025 On 01-February-24			Bond Future	175.0105	175.0441	175.0105	175.0441	399
06/09/2023	2025 On 02-May-24			Bond Future	178.9554	178.9886	178.9554	178.9886	0
06/09/2023	2025 On 01-August-24			Bond Future	181.0727	181.1047	181.0727	181.1047	0
06/09/2023	2025 On 07-November-24			Bond Future	185.2444	185.2744	185.2444	185.2744	0
06/09/2023	2029 On 02-November-23			Bond Future	125.2126	125.2682	125.2126	125.2682	2,068
06/09/2023	2029 On 01-February-24			Bond Future	128.0404	128.0975	128.0404	128.0975	728
06/09/2023	2029 On 02-May-24			Bond Future	129.5597	129.6173	129.5597	129.6173	0
06/09/2023	2029 On 01-August-24			Bond Future	132.4236	132.4811	132.4236	132.4811	0
06/09/2023	2029 On 07-November-24			Bond Future	134.0747	134.1315	134.0747	134.1315	0
06/09/2023	2030 On 02-November-23			Bond Future	10.4475	10.4502	91.1203	91.1093	87,826

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	127.9900	131.1800	0.1280	0.1312	800
06/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3893.8500	3907.9900	3.8939	3.9080	0
06/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	361.6900	366.8900	0.3617	0.3669	500
06/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2731.6400	2747.7900	2.7316	2.7478	0
06/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	584.2100	590.1400	0.5842	0.5901	800
06/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2180.4800	2197.3600	2.1805	2.1974	0
06/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1159.9600	1165.8600	1.1600	1.1659	500
06/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1400.9300	1417.7800	1.4009	1.4178	0
06/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1709.1600	1713.9400	1.7092	1.7139	500
06/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	991.6500	1007.3800	0.9917	1.0074	0
06/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2205.4000	2208.8200	2.2054	2.2088	0
06/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	746.7700	761.1400	0.7468	0.7611	0
06/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2234.3000	2237.6400	2.2343	2.2376	0
06/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	734.7300	749.0200	0.7347	0.7490	0
06/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2263.4800	2266.7400	2.2635	2.2667	0
06/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	722.9900	737.2000	0.7230	0.7372	0
06/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3196.9500	3197.4500	3.1970	3.1975	500
06/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	439.9400	451.3900	0.4399	0.4514	0
06/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4248.7000	4246.3300	4.2487	4.2463	0
06/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	256.8800	265.4600	0.2569	0.2655	500
06/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4742.2400	4738.6800	4.7422	4.7387	0
06/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	200.0600	207.4500	0.2001	0.2075	800
06/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7282.8000	7274.9500	7.2828	7.2750	0
06/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	55.1900	58.2900	0.0552	0.0583	500
06/09/2023	2030 On 01-February-24			Bond Future	10.5187	10.5214	89.1502	89.1392	0
06/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	670.3500	673.0400	0.6704	0.6730	400
06/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4620.7600	4634.4300	4.6208	4.6344	0
06/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1031.5300	1034.2100	1.0315	1.0342	500
06/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3625.4300	3639.0900	3.6254	3.6391	0
06/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1085.9400	1088.5900	1.0859	1.0886	1,360
06/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3512.0200	3525.6500	3.5120	3.5257	0
06/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1185.6200	1188.2100	1.1856	1.1882	500
06/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3318.9300	3332.5000	3.3189	3.3325	0
06/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1293.3800	1295.9000	1.2934	1.2959	400

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06/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3135.0900	3148.5900	3.1351	3.1486	0
06/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1440.7100	1443.0900	1.4407	1.4431	200
06/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2909.2100	2922.5700	2.9092	2.9226	0
06/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1864.0700	1865.9800	1.8641	1.8660	500
06/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2387.4600	2400.3500	2.3875	2.4004	0
06/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3293.1200	3292.9800	3.2931	3.2930	0
06/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1369.0200	1379.8600	1.3690	1.3799	700
06/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4153.2600	4151.8300	4.1533	4.1518	0
06/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1017.4500	1027.0000	1.0175	1.0270	1,360
06/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4269.5200	4267.9100	4.2695	4.2679	0
06/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	978.9000	988.2700	0.9789	0.9883	0
06/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4298.6400	4296.9900	4.2986	4.2970	0
06/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	969.3800	978.7100	0.9694	0.9787	0
06/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4327.8300	4326.1400	4.3278	4.3261	0
06/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	959.9400	969.2300	0.9599	0.9692	0
06/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5480.2400	5476.9400	5.4802	5.4769	0
06/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	660.6600	668.3400	0.6607	0.6683	200
06/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5794.3900	5790.6700	5.7944	5.7907	0
06/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	597.9400	605.2000	0.5979	0.6052	500
06/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5825.9500	5822.1900	5.8260	5.8222	0
06/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	591.9300	599.1500	0.5919	0.5992	500
06/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6594.4800	6589.7700	6.5945	6.5898	0
06/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	465.0800	471.3500	0.4651	0.4714	400
06/09/2023	2030 On 02-May-24			Bond Future	10.6017	10.6047	91.1381	91.1264	0
06/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1056.7800	1057.8000	1.0568	1.0578	1,000
06/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4847.8900	4860.6800	4.8479	4.8607	0
06/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1241.4300	1242.3000	1.2414	1.2423	0
06/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4415.4200	4428.0600	4.4154	4.4281	0
06/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1254.9000	1255.7600	1.2549	1.2558	0
06/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4387.9300	4400.5600	4.3879	4.4006	0
06/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1268.2000	1269.0500	1.2682	1.2691	0
06/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4360.2900	4372.9100	4.3603	4.3729	0
06/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1771.2100	1771.5800	1.7712	1.7716	1,000
06/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3524.9400	3537.0800	3.5249	3.5371	0

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06/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2656.2000	2655.5700	2.6562	2.6556	500
06/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2584.4100	2595.5500	2.5844	2.5956	0
06/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3101.8600	3100.7100	3.1019	3.1007	1,080
06/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2250.6300	2261.2500	2.2506	2.2613	0
06/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3828.5400	3826.5500	3.8285	3.8266	500
06/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1824.0500	1833.8300	1.8241	1.8338	0
06/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6076.4600	6072.0400	6.0765	6.0720	0
06/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1014.4300	1021.7800	1.0144	1.0218	1,000
06/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7364.2400	7358.4900	7.3642	7.3585	0
06/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	716.9700	722.9900	0.7170	0.7230	1,080
06/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9658.7100	9650.5800	9.6587	9.6506	0
06/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	326.5800	330.2200	0.3266	0.3302	500
06/09/2023	2030 On 01-August-24			Bond Future	10.7042	10.7076	89.1252	89.1123	0
06/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2257.4300	2255.9000	2.2574	2.2559	0
06/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3532.9200	3544.3700	3.5329	3.5444	0
06/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2275.4000	2273.8500	2.2754	2.2739	0
06/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3512.4000	3523.8300	3.5124	3.5238	0
06/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2293.4500	2291.8800	2.2935	2.2919	0
06/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3491.9700	3503.3800	3.4920	3.5034	0
06/09/2023	2030 On 07-November-24			Bond Future	10.8370	10.8410	91.1507	91.1359	0
06/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2991.2900	2987.6200	2.9913	2.9876	0
06/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3344.5100	3355.5600	3.3445	3.3556	0
06/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3010.6600	3006.9700	3.0107	3.0070	0
06/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3327.3700	3338.4000	3.3274	3.3384	0
06/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3030.4800	3026.7700	3.0305	3.0268	0
06/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3310.7100	3321.7200	3.3107	3.3217	0
06/09/2023	2032 On 02-November-23			Bond Future	11.3189	11.2813	84.4820	84.6606	173,789
06/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	104.6900	123.0500	0.1047	0.1231	7,750
06/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4868.2700	4708.0700	4.8683	4.7081	0
06/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	247.5800	282.1500	0.2476	0.2822	500
06/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3849.0000	3705.0100	3.8490	3.7050	0
06/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	256.1700	291.5900	0.2562	0.2916	500
06/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3807.5100	3664.3700	3.8075	3.6644	0
06/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	375.5800	421.6700	0.3756	0.4217	500

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06/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3328.9200	3196.4500	3.3289	3.1965	0
06/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	557.3200	617.0000	0.5573	0.6170	10,000
06/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2819.7300	2700.8500	2.8197	2.7009	0
06/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	805.4000	880.2300	0.8054	0.8802	0
06/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2335.5000	2231.7700	2.3355	2.2318	500
06/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	981.5600	1065.4800	0.9816	1.0655	500
06/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2076.1900	1981.5500	2.0762	1.9816	0
06/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1270.6800	1367.3100	1.2707	1.3673	0
06/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1741.4300	1659.5000	1.7414	1.6595	0
06/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1294.6500	1392.2300	1.2947	1.3922	0
06/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1717.6600	1636.6800	1.7177	1.6367	0
06/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1318.7200	1417.2500	1.3187	1.4173	0
06/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1694.0200	1613.9900	1.6940	1.6140	0
06/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1417.2700	1519.5300	1.4173	1.5195	0
06/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1602.1000	1525.8000	1.6021	1.5258	500
06/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	2020.1400	2141.1800	2.0201	2.1412	0
06/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1167.4500	1109.9300	1.1675	1.1099	500
06/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2324.3200	2452.8400	2.3243	2.4528	0
06/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1005.6000	955.5600	1.0056	0.9556	15,500
06/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2912.8600	3053.0400	2.9129	3.0530	0
06/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	763.9300	725.5500	0.7639	0.7256	500
06/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3329.8900	3476.5900	3.3299	3.4766	0
06/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	633.6100	601.7500	0.6336	0.6018	0
06/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4662.6400	4823.7300	4.6626	4.8237	0
06/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	353.1000	335.6300	0.3531	0.3356	500
06/09/2023	2032 On 01-February-24			Bond Future	11.4172	11.3778	86.3695	86.5523	0
06/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	415.9100	446.9800	0.4159	0.4470	1,200
06/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7284.1500	7132.4800	7.2842	7.1325	0
06/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	1000.8600	1059.1300	1.0009	1.0591	500
06/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4952.5900	4828.1200	4.9526	4.8281	0
06/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1254.1300	1321.7100	1.2541	1.3217	1,200
06/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4374.1900	4259.0300	4.3742	4.2590	0
06/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1286.8800	1355.5900	1.2869	1.3556	200
06/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4309.7800	4195.7500	4.3098	4.1958	0

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06/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1864.6500	1950.8400	1.8647	1.9508	500
06/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3399.4300	3302.8800	3.3994	3.3029	0
06/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3502.9000	3623.1600	3.5029	3.6232	0
06/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1978.8400	1916.3600	1.9788	1.9164	200
06/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3733.5500	3857.3900	3.7336	3.8574	0
06/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1848.5600	1789.6600	1.8486	1.7897	0
06/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3762.6600	3886.9300	3.7627	3.8869	0
06/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1832.7000	1774.2300	1.8327	1.7742	0
06/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3792.0600	3916.7700	3.7921	3.9168	0
06/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1817.1600	1759.1300	1.8172	1.7591	0
06/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5854.3500	6002.5300	5.8544	6.0025	0
06/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1026.8800	992.3200	1.0269	0.9923	200
06/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6261.7400	6413.2600	6.2617	6.4133	0
06/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	922.0600	890.8400	0.9221	0.8908	1,200
06/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6640.4700	6794.8200	6.6405	6.7948	0
06/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	835.1300	806.7400	0.8351	0.8067	500
06/09/2023	2032 On 02-May-24			Bond Future	11.5233	11.4822	84.1335	84.3198	0
06/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1042.1500	1094.1600	1.0422	1.0942	1,000
06/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6530.3800	6396.0600	6.5304	6.3961	0
06/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1271.1200	1330.8000	1.2711	1.3308	0
06/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5880.2000	5753.5500	5.8802	5.7536	0
06/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1284.8500	1344.9600	1.2849	1.3450	0
06/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5845.4100	5719.1900	5.8454	5.7192	0
06/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1298.4400	1358.9800	1.2984	1.3590	0
06/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5810.5300	5684.7400	5.8105	5.6847	0
06/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1340.2500	1402.1100	1.3403	1.4021	500
06/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5707.1100	5582.6400	5.7071	5.5826	0
06/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1426.5000	1491.0100	1.4265	1.4910	1,550
06/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5503.8400	5382.0200	5.5038	5.3820	0
06/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1762.9800	1837.0400	1.7630	1.8370	1,000
06/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4836.6800	4724.4100	4.8367	4.7244	0
06/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2192.2900	2276.9900	2.1923	2.2770	500
06/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4183.8000	4082.1700	4.1838	4.0822	0
06/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2748.8500	2845.3900	2.7489	2.8454	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
06/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3538.1000	3448.3100	3.5381	3.4483	0
06/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7184.6700	7334.5700	7.1847	7.3346	0
06/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1246.3300	1209.9000	1.2463	1.2099	1,000
06/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8106.1700	8262.1000	8.1062	8.2621	0
06/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1028.5400	998.1400	1.0285	0.9981	500
06/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8655.3300	8814.7200	8.6553	8.8147	0
06/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	896.7600	869.8200	0.8968	0.8698	1,550
06/09/2023	2032 On 01-August-24			Bond Future	11.6447	11.6019	85.9720	86.1615	0
06/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2400.6700	2484.8300	2.4007	2.4848	0
06/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4713.0400	4607.7700	4.7130	4.6078	0
06/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2420.4200	2504.9900	2.4204	2.5050	0
06/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4687.0800	4582.2200	4.6871	4.5822	0
06/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2440.2600	2525.2400	2.4403	2.5252	0
06/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4661.2400	4556.7900	4.6612	4.5568	0
06/09/2023	2032 On 07-November-24			Bond Future	11.8032	11.7583	83.7610	83.9533	0
06/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3089.2500	3183.1600	3.0893	3.1832	0
06/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4532.4600	4434.0000	4.5325	4.4340	0
06/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3110.4500	3204.7300	3.1105	3.2047	0
06/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4509.8700	4411.7800	4.5099	4.4118	0
06/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3131.3500	3226.0000	3.1314	3.2260	0
06/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4487.0200	4389.3000	4.4870	4.3893	0
06/09/2023	2033 On 02-November-23			Bond Future	118.1390	118.4035	118.1390	118.4035	2,258
06/09/2023	2033 On 01-February-24			Bond Future	120.8070	121.0777	120.8070	121.0777	5,737
06/09/2023	2033 On 02-May-24			Bond Future	122.0677	122.3438	122.0677	122.3438	0
06/09/2023	2033 On 01-August-24			Bond Future	124.7662	125.0471	124.7662	125.0471	0
06/09/2023	2033 On 07-November-24			Bond Future	126.1423	126.4278	126.1423	126.4278	0
06/09/2023	2037 On 02-November-23			Bond Future	12.3940	12.3826	77.2367	77.2961	68,260
06/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	312.1400	329.6600	0.3121	0.3297	0
06/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4902.6700	4860.8100	4.9027	4.8608	0
06/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	321.0400	338.8800	0.3210	0.3389	0
06/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4854.8000	4813.2600	4.8548	4.8133	0
06/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	330.1200	348.2900	0.3301	0.3483	0
06/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4807.1700	4765.9600	4.8072	4.7660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	956.1600	990.5100	0.9562	0.9905	731
06/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2941.2000	2916.1700	2.9412	2.9162	0
06/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2192.0400	2241.8600	2.1920	2.2419	731
06/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1540.3800	1530.8200	1.5404	1.5308	0
06/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7403.5900	7465.1100	7.4036	7.4651	0
06/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	178.2900	180.4300	0.1783	0.1804	731
06/09/2023	2037 On 01-February-24			Bond Future	12.5116	12.4997	74.7060	74.7670	76,958
06/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1863.7200	1897.0700	1.8637	1.8971	2,500
06/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4067.8100	4040.2300	4.0678	4.0402	0
06/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2380.8700	2418.6800	2.3809	2.4187	0
06/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3423.0200	3399.9000	3.4230	3.3999	0
06/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2405.8900	2443.9000	2.4059	2.4439	0
06/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3395.8400	3372.9200	3.3958	3.3729	0
06/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2431.2300	2469.4300	2.4312	2.4694	0
06/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3369.0300	3346.3000	3.3690	3.3463	0
06/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4160.8400	4208.9700	4.1608	4.2090	0
06/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2064.1100	2051.3100	2.0641	2.0513	2,500
06/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7647.3400	7704.6300	7.6473	7.7046	0
06/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	880.9700	877.3300	0.8810	0.8773	2,500
06/09/2023	2037 On 02-May-24			Bond Future	12.6372	12.6249	76.3716	76.4335	0
06/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1172.7500	1193.7100	1.1728	1.1937	0
06/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7627.4300	7586.5700	7.6274	7.5866	0
06/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1186.5200	1207.6400	1.1865	1.2076	0
06/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7584.4500	7543.7500	7.5845	7.5438	0
06/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1200.6000	1221.8800	1.2006	1.2219	0
06/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7541.8300	7501.2900	7.5418	7.5013	0
06/09/2023	2037 On 01-August-24			Bond Future	12.7785	12.7659	73.7850	73.8473	0
06/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2508.7000	2538.7700	2.5087	2.5388	0
06/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6023.1600	5990.9200	6.0232	5.9909	0
06/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2529.3400	2559.5500	2.5293	2.5596	0
06/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5991.0300	5958.9300	5.9910	5.9589	0
06/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2550.0600	2580.4100	2.5501	2.5804	0
06/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5959.0300	5927.0700	5.9590	5.9271	0
06/09/2023	2037 On 07-November-24			Bond Future	12.9428	12.9298	75.4595	75.5221	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3620.1500	3654.4400	3.6202	3.6544	0
06/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5453.9600	5425.6400	5.4540	5.4256	0
06/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3643.7800	3678.1900	3.6438	3.6782	0
06/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5427.5400	5399.3400	5.4275	5.3993	0
06/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3667.8100	3702.3400	3.6678	3.7023	0
06/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5401.5600	5373.4800	5.4016	5.3735	0
06/09/2023	2038 On 02-November-23			Bond Future	128.4246	128.4410	128.4246	128.4410	4,669
06/09/2023	2038 On 01-February-24			Bond Future	129.3057	129.3229	129.3057	129.3229	0
06/09/2023	2038 On 02-May-24			Bond Future	132.2201	132.2369	132.2201	132.2369	0
06/09/2023	2038 On 01-August-24			Bond Future	133.0739	133.0895	133.0739	133.0895	0
06/09/2023	2038 On 07-November-24			Bond Future	136.1380	136.1520	136.1380	136.1520	0
06/09/2023	2040 On 02-November-23			Bond Future	12.6613	12.6603	77.4122	77.4178	41,944
06/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	117.0800	122.1800	0.1171	0.1222	875
06/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6896.0700	6895.5500	6.8961	6.8956	0
06/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	154.0400	160.1500	0.1540	0.1602	0
06/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6435.9400	6436.4300	6.4359	6.4364	0
06/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	159.2100	165.4600	0.1592	0.1655	0
06/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6379.3000	6379.9300	6.3793	6.3799	0
06/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	164.5600	170.9400	0.1646	0.1709	0
06/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6322.9200	6323.6800	6.3229	6.3237	0
06/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	303.2000	312.4900	0.3032	0.3125	128
06/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5241.9700	5245.6400	5.2420	5.2456	0
06/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	654.3100	668.2000	0.6543	0.6682	875
06/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3816.4400	3824.7100	3.8164	3.8247	0
06/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1722.2500	1741.4000	1.7223	1.7414	128
06/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2057.6000	2071.1300	2.0576	2.0711	0
06/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2879.7700	2899.4000	2.8798	2.8994	0
06/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1225.7100	1239.7200	1.2257	1.2397	875
06/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5486.3300	5502.0600	5.4863	5.5021	0
06/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	436.4400	446.5500	0.4364	0.4466	128
06/09/2023	2040 On 01-February-24			Bond Future	12.7828	12.7817	74.6351	74.6410	95,435
06/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1931.5400	1943.4900	1.9315	1.9435	0
06/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4422.9000	4428.9000	4.4229	4.4289	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1954.4100	1966.4100	1.9544	1.9664	0
06/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4389.3400	4395.3900	4.3893	4.3954	0
06/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1977.4300	1989.4800	1.9774	1.9895	0
06/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4355.9900	4362.0900	4.3560	4.3621	0
06/09/2023	2040 On 02-May-24			Bond Future	12.9116	12.9105	76.2990	76.3046	0
06/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1106.1700	1113.0400	1.1062	1.1130	0
06/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8562.2000	8563.4800	8.5622	8.5635	0
06/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1117.9300	1124.8400	1.1179	1.1248	0
06/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8512.7700	8514.0900	8.5128	8.5141	0
06/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1129.9700	1136.9100	1.1300	1.1369	0
06/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8463.7000	8465.0500	8.4637	8.4651	0
06/09/2023	2040 On 01-August-24			Bond Future	13.0558	13.0549	73.4603	73.4652	0
06/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2605.0000	2612.9700	2.6050	2.6130	0
06/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6571.5800	6574.6300	6.5716	6.5746	0
06/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2626.2600	2634.2500	2.6263	2.6343	0
06/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6536.7100	6539.7800	6.5367	6.5398	0
06/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2647.6100	2655.6200	2.6476	2.6556	0
06/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6502.0000	6505.0900	6.5020	6.5051	0
06/09/2023	2040 On 07-November-24			Bond Future	13.2221	13.2213	75.1268	75.1306	0
06/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3779.0000	3786.1600	3.7790	3.7862	0
06/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5755.8000	5759.1600	5.7558	5.7592	0
06/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3803.8900	3811.0700	3.8039	3.8111	0
06/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5727.8800	5731.2600	5.7279	5.7313	0
06/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3828.5300	3835.7200	3.8285	3.8357	0
06/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5699.7700	5703.1600	5.6998	5.7032	0
06/09/2023	2044 On 02-November-23			Bond Future	12.7495	12.7586	73.5245	73.4749	52,969
06/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	108.3100	109.7700	0.1083	0.1098	0
06/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7165.0500	7216.0900	7.1651	7.2161	0
06/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	112.2300	113.7100	0.1122	0.1137	0
06/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7105.3800	7156.4400	7.1054	7.1564	0
06/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	116.2600	117.7600	0.1163	0.1178	0
06/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7045.9100	7096.9900	7.0459	7.0970	0
06/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	427.1200	428.3200	0.4271	0.4283	5,860
06/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4704.6800	4755.4600	4.7047	4.7555	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1927.6000	1919.0600	1.9276	1.9191	0
06/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1924.6100	1965.6500	1.9246	1.9657	5,860
06/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2705.7000	2691.6100	2.7057	2.6916	0
06/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1366.1200	1401.6100	1.3661	1.4016	6,375
06/09/2023	2044 On 01-February-24			Bond Future	12.8680	12.8774	70.7857	70.7352	31,827
06/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1660.8200	1652.4600	1.6608	1.6525	0
06/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4983.2300	5025.3500	4.9832	5.0254	0
06/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1681.6100	1673.1400	1.6816	1.6731	0
06/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4946.3100	4988.3200	4.9463	4.9883	0
06/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1702.7100	1694.1300	1.7027	1.6941	0
06/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4909.7800	4951.6800	4.9098	4.9517	0
06/09/2023	2044 On 02-May-24			Bond Future	12.9932	13.0031	72.3638	72.3118	0
06/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1086.9700	1080.9200	1.0870	1.0809	0
06/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8796.0400	8842.0100	8.7960	8.8420	0
06/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1098.8300	1092.7100	1.0988	1.0927	0
06/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8745.3800	8791.2800	8.7454	8.7913	0
06/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1110.6000	1104.4100	1.1106	1.1044	0
06/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8694.7100	8740.5400	8.6947	8.7405	0
06/09/2023	2044 On 01-August-24			Bond Future	13.1330	13.1434	69.5642	69.5102	0
06/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2477.3600	2463.7700	2.4774	2.4638	0
06/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7125.1300	7165.4700	7.1251	7.1655	0
06/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2497.9600	2484.2700	2.4980	2.4843	0
06/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7088.2600	7128.5000	7.0883	7.1285	0
06/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2518.6500	2504.8700	2.5187	2.5049	0
06/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7051.5400	7091.6900	7.0515	7.0917	0
06/09/2023	2044 On 07-November-24			Bond Future	13.2933	13.3045	71.1420	71.0857	0
06/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3891.1100	3870.4300	3.8911	3.8704	0
06/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5929.2700	5964.9200	5.9293	5.9649	0
06/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3915.7800	3895.0100	3.9158	3.8950	0
06/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5900.8700	5936.4300	5.9009	5.9364	0
06/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3940.2100	3919.3400	3.9402	3.9193	0
06/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5872.3000	5907.7600	5.8723	5.9078	0
06/09/2023	2046 On 02-November-23			Bond Future	110.7890	110.4588	110.7890	110.4588	16,148
06/09/2023	2046 On 01-February-24			Bond Future	113.2911	112.9536	113.2911	112.9536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	2046 On 02-May-24			Bond Future	113.6967	113.3510	113.6967	113.3510	0
06/09/2023	2046 On 01-August-24			Bond Future	116.2093	115.8545	116.2093	115.8545	0
06/09/2023	2046 On 07-November-24			Bond Future	116.6848	116.3200	116.6848	116.3200	0
06/09/2023	2050 On 02-November-23			Bond Future	112.6124	111.6689	112.6124	111.6689	14,039
06/09/2023	2050 On 01-February-24			Bond Future	112.9056	111.9410	112.9056	111.9410	0
06/09/2023	2050 On 02-May-24			Bond Future	115.4504	114.4634	115.4504	114.4634	0
06/09/2023	2050 On 01-August-24			Bond Future	115.6967	114.6867	115.6967	114.6867	0
06/09/2023	2050 On 07-November-24			Bond Future	118.3603	117.3252	118.3603	117.3252	0
06/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	AL37 On 02-November-23			Index Future	906.2730	906.3230	906.2730	906.3230	0
06/09/2023	AL37 On 01-February-24			Index Future	926.5200	926.5730	926.5200	926.5730	0
06/09/2023	AL37 On 02-May-24			Index Future	947.1930	947.2440	947.1930	947.2440	0
06/09/2023	AL37 On 01-August-24			Index Future	967.9290	967.9780	967.9290	967.9780	0
06/09/2023	AL37 On 07-November-24			Index Future	990.0320	990.0780	990.0320	990.0780	0
06/09/2023	AL7T On 02-November-23			Index Future	1024.4940	1026.1900	1024.4940	1,026.1900	0
06/09/2023	AL7T On 01-February-24			Index Future	1047.3820	1049.1170	1047.3820	1,049.1170	0
06/09/2023	AL7T On 02-May-24			Index Future	1070.7510	1072.5230	1070.7510	1,072.5230	0
06/09/2023	AL7T On 01-August-24			Index Future	1094.1930	1095.9990	1094.1930	1,095.9990	0
06/09/2023	AL7T On 07-November-24			Index Future	1119.1790	1121.0220	1119.1790	1,121.0220	0
06/09/2023	ALBI On 02-November-23			Index Future	894.1680	894.7010	894.1680	894.7010	107
06/09/2023	ALBI On 01-February-24			Index Future	914.1440	914.6900	914.1440	914.6900	0
06/09/2023	ALBI On 02-May-24			Index Future	934.5410	935.0970	934.5410	935.0970	0
06/09/2023	ALBI On 01-August-24			Index Future	955.0000	955.5650	955.0000	955.5650	0
06/09/2023	ALBI On 07-November-24			Index Future	976.8080	977.3810	976.8080	977.3810	0
06/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	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
06/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	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
06/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	ES33 On 02-November-23			Bond Future	12.8947	12.8790	71.4429	71.5107	0
06/09/2023	ES33 On 01-February-24			Bond Future	13.0480	13.0316	73.0564	73.1258	0
06/09/2023	ES33 On 02-May-24			Bond Future	13.2071	13.1901	70.9034	70.9739	0
06/09/2023	ES33 On 01-August-24			Bond Future	13.3817	13.3641	72.4687	72.5400	0
06/09/2023	ES33 On 07-November-24			Bond Future	13.6020	13.5839	70.3312	70.4031	0
06/09/2023	ES42 On 02-November-23			Bond Future	13.3968	13.3915	67.0755	67.1014	0
06/09/2023	ES42 On 01-February-24			Bond Future	13.5380	13.5324	68.5905	68.6171	0
06/09/2023	ES42 On 02-May-24			Bond Future	13.6894	13.6838	65.8736	65.9002	0
06/09/2023	ES42 On 01-August-24			Bond Future	13.8508	13.8451	67.3259	67.3524	0
06/09/2023	ES42 On 07-November-24			Bond Future	14.0494	14.0436	64.6032	64.6291	0
06/09/2023	GOVI On 02-November-23			GOVI	881.4240	881.9510	881.4240	881.9510	820
06/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	43760.0000	38490.0000	4.3760	3.8490	0
06/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	43860.0000	38590.0000	4.3860	3.8590	0
06/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	43960.0000	38690.0000	4.3960	3.8690	0
06/09/2023	GOVI On 01-February-24			GOVI	901.1160	901.6560	901.1160	901.6560	0
06/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	211360.0000	216760.0000	21.1360	21.6760	0
06/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	211260.0000	216660.0000	21.1260	21.6660	0
06/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	211160.0000	216560.0000	21.1160	21.6560	0
06/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 02-May-24			GOVI	921.2220	921.7720	921.2220	921.7720	0
06/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	297480.0000	291980.0000	29.7480	29.1980	0
06/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	297580.0000	292080.0000	29.7580	29.2080	0
06/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	297680.0000	292180.0000	29.7680	29.2180	0
06/09/2023	GOVI On 01-August-24			GOVI	941.3900	941.9480	941.3900	941.9480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	19800.0000	14220.0000	1.9800	1.4220	0
06/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	19900.0000	14320.0000	1.9900	1.4320	0
06/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	20000.0000	14420.0000	2.0000	1.4420	0
06/09/2023	GOVI On 07-November-24			GOVI	962.8870	963.4530	962.8870	963.4530	0
06/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	141070.0000	146730.0000	14.1070	14.6730	0
06/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	140970.0000	146630.0000	14.0970	14.6630	0
06/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	140870.0000	146530.0000	14.0870	14.6530	0
06/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/09/2023	IGOV On 02-November-23			Index Future	332.6860	332.4000	332.6860	332.4000	475
06/09/2023	IGOV On 01-February-24			Index Future	340.1990	339.9080	340.1990	339.9080	0
06/09/2023	IGOV On 02-May-24			Index Future	347.8690	347.5700	347.8690	347.5700	0
06/09/2023	IGOV On 01-August-24			Index Future	355.5620	355.2540	355.5620	355.2540	0
06/09/2023	IGOV On 07-November-24			Index Future	363.7620	363.4460	363.7620	363.4460	0
06/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
06/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/09/2023	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
06/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3450	8.3650	91.6550	91.6350	0
06/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3350	8.3450	91.6650	91.6550	0
06/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3850	8.3750	91.6150	91.6250	0
06/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3800	8.3600	91.6200	91.6400	0
06/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3300	91.6400	91.6700	0
06/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3200	91.6500	91.6800	0
06/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1500	8.1500	91.8500	91.8500	0
06/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0400	8.0400	91.9600	91.9600	0
06/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.9050	7.8950	92.0950	92.1050	0
06/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8400	7.8600	92.1600	92.1400	0
06/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.8250	7.8350	92.1750	92.1650	0
06/09/2023	R035 On 02-November-23			Bond Future	12.0451	12.0286	82.3270	82.4135	181,859
06/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	40.7800	45.5400	0.0408	0.0455	400
06/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8019.7400	7938.0100	8.0197	7.9380	0
06/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	228.9900	246.5700	0.2290	0.2466	400
06/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5287.6300	5218.7200	5.2876	5.2187	0
06/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	507.0800	537.1200	0.5071	0.5371	0
06/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3933.1400	3876.6900	3.9331	3.8767	0
06/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	519.8200	550.3300	0.5198	0.5503	0
06/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3890.3700	3834.3900	3.8904	3.8344	0
06/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	532.6800	563.6700	0.5327	0.5637	0
06/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3847.7600	3792.2600	3.8478	3.7923	0
06/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	970.7600	1015.0200	0.9708	1.0150	6,500
06/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2807.5000	2765.2700	2.8075	2.7653	0
06/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1050.5100	1096.7300	1.0505	1.0967	731
06/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2671.3500	2631.0800	2.6714	2.6311	0
06/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2366.9700	2434.4900	2.3670	2.4345	731
06/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1355.0800	1336.1100	1.3551	1.3361	0
06/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4587.4400	4669.2200	4.5874	4.6692	0
06/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	522.5800	517.8700	0.5226	0.5179	400
06/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7692.7000	7779.4400	7.6927	7.7794	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	144.1000	144.3500	0.1441	0.1444	731
06/09/2023	R035 On 01-February-24			Bond Future	12.1646	12.1474	84.1663	84.2550	0
06/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	335.9300	350.1000	0.3359	0.3501	400
06/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8855.4600	8780.9800	8.8555	8.7810	0
06/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	791.6400	817.7000	0.7916	0.8177	400
06/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6420.8700	6358.2800	6.4209	6.3583	0
06/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2964.7400	3021.0600	2.9647	3.0211	0
06/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2885.6200	2853.2900	2.8856	2.8533	0
06/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2992.7800	3049.3500	2.9928	3.0494	0
06/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2862.3700	2830.2900	2.8624	2.8303	0
06/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3020.9200	3077.7400	3.0209	3.0777	0
06/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2839.2800	2807.4500	2.8393	2.8075	0
06/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7259.9300	7338.6700	7.2599	7.3387	0
06/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	976.3700	966.4600	0.9764	0.9665	400
06/09/2023	R035 On 02-May-24			Bond Future	12.2816	12.2637	81.5306	81.6208	0
06/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1279.7600	1309.7000	1.2798	1.3097	0
06/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7061.5200	7001.3100	7.0615	7.0013	0
06/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1294.5800	1324.7400	1.2946	1.3247	0
06/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7020.7700	6960.7800	7.0208	6.9608	0
06/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1309.5000	1339.8900	1.3095	1.3399	0
06/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6980.1800	6920.4200	6.9802	6.9204	0
06/09/2023	R035 On 01-August-24			Bond Future	12.4110	12.3926	83.3128	83.4039	0
06/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2617.8300	2660.1700	2.6178	2.6602	0
06/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5772.1000	5723.2600	5.7721	5.7233	0
06/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2639.4300	2681.9600	2.6394	2.6820	0
06/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5741.5400	5692.8900	5.7415	5.6929	0
06/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2660.8100	2703.5500	2.6608	2.7036	0
06/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5710.8000	5662.3600	5.7108	5.6624	0
06/09/2023	R035 On 07-November-24			Bond Future	12.5794	12.5604	80.6926	80.7846	0
06/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3416.5700	3463.4200	3.4166	3.4634	0
06/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5427.5400	5382.3700	5.4275	5.3824	0
06/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3439.4100	3486.4400	3.4394	3.4864	0
06/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5400.4200	5355.4300	5.4004	5.3554	0
06/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3462.6700	3509.8800	3.4627	3.5099	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5373.7600	5328.9500	5.3738	5.3290	0
06/09/2023	R053 On 02-November-23			Bond Future	12.5813	12.5802	93.7873	93.7956	5,189
06/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3556.7700	3584.4400	3.5568	3.5844	0
06/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1936.7600	1956.1500	1.9368	1.9562	0
06/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3600.2500	3627.9100	3.6003	3.6279	0
06/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1910.6100	1929.9900	1.9106	1.9300	0
06/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3643.9400	3671.6000	3.6439	3.6716	0
06/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1884.7600	1904.1400	1.8848	1.9041	0
06/09/2023	R053 On 01-February-24			Bond Future	12.6924	12.6912	95.8828	95.8914	0
06/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5095.3500	5114.5500	5.0954	5.1146	0
06/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3509.4100	3519.9700	3.5094	3.5200	0
06/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5136.5100	5155.7300	5.1365	5.1557	0
06/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3482.0500	3492.6300	3.4821	3.4926	0
06/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5177.7800	5197.0200	5.1778	5.1970	0
06/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3454.8900	3465.4900	3.4549	3.4655	0
06/09/2023	R053 On 02-May-24			Bond Future	12.8094	12.8082	92.1559	92.1642	0
06/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	6115.2900	6131.1500	6.1153	6.1312	0
06/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4670.7300	4678.3100	4.6707	4.6783	0
06/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	6154.7100	6170.5800	6.1547	6.1706	0
06/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4642.6300	4650.2200	4.6426	4.6502	0
06/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	6194.5000	6210.3800	6.1945	6.2104	0
06/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4615.0000	4622.6000	4.6150	4.6226	0
06/09/2023	R053 On 01-August-24			Bond Future	12.9365	12.9354	94.1687	94.1761	0
06/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6697.6100	6710.8200	6.6976	6.7108	0
06/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5393.0100	5398.9000	5.3930	5.3989	0
06/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6735.9700	6749.2000	6.7360	6.7492	0
06/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5364.9100	5370.8200	5.3649	5.3708	0
06/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6774.0400	6787.2800	6.7740	6.7873	0
06/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5336.6200	5342.5400	5.3366	5.3425	0
06/09/2023	R053 On 07-November-24			Bond Future	13.0926	13.0917	90.4372	90.4432	0
06/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5511.0400	5521.4500	5.5110	5.5215	0
06/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7576.1000	7580.5000	7.5761	7.5805	0
06/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5544.6600	5555.0900	5.5447	5.5551	0
06/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7540.0700	7544.4900	7.5401	7.5445	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5578.3600	5588.8000	5.5784	5.5888	0
06/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7504.2100	7508.6400	7.5042	7.5086	0
06/09/2023	R186 On 02-November-23			Bond Future	9.0868	9.0824	107.7323	107.7445	113,507
06/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	793.7400	806.5200	0.7937	0.8065	1,715
06/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	621.5000	622.0300	0.6215	0.6220	0
06/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1199.0400	1213.0900	1.1990	1.2131	0
06/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	402.6100	404.4100	0.4026	0.4044	0
06/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1218.1500	1232.2300	1.2182	1.2322	0
06/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	394.6900	396.5200	0.3947	0.3965	0
06/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1237.5300	1251.6500	1.2375	1.2517	0
06/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	387.0500	388.9200	0.3871	0.3889	0
06/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3603.0900	3616.6300	3.6031	3.6166	0
06/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	42.6200	43.9100	0.0426	0.0439	1,715
06/09/2023	R186 On 01-February-24			Bond Future	9.0869	9.0819	104.8287	104.8415	0
06/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1742.0200	1753.9100	1.7420	1.7539	0
06/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	701.2600	700.3700	0.7013	0.7004	0
06/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1759.4700	1771.3900	1.7595	1.7714	0
06/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	693.6800	692.8200	0.6937	0.6928	0
06/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1776.7300	1788.6900	1.7767	1.7887	0
06/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	685.9200	685.1000	0.6859	0.6851	0
06/09/2023	R186 On 02-May-24			Bond Future	9.0887	9.0833	107.1665	107.1790	0
06/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	273.6100	277.4400	0.2736	0.2774	0
06/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2882.3800	2873.7700	2.8824	2.8738	0
06/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	278.5600	282.4300	0.2786	0.2824	0
06/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2863.2100	2854.6400	2.8632	2.8546	0
06/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	283.5600	287.4800	0.2836	0.2875	0
06/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2844.0900	2835.5700	2.8441	2.8356	0
06/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2270.4400	2281.4600	2.2704	2.2815	2,030
06/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	785.2800	783.8600	0.7853	0.7839	0
06/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3467.9500	3480.1100	3.4680	3.4801	0
06/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	460.1900	459.9100	0.4602	0.4599	2,030
06/09/2023	R186 On 01-August-24			Bond Future	9.1130	9.1076	104.2003	104.2118	0
06/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	873.2400	879.6400	0.8732	0.8796	0
06/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1802.4400	1797.2900	1.8024	1.7973	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	883.3900	889.8300	0.8834	0.8898	0
06/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1791.0100	1785.9000	1.7910	1.7859	0
06/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	893.6000	900.0800	0.8936	0.9001	0
06/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1779.6400	1774.5700	1.7796	1.7746	0
06/09/2023	R186 On 07-November-24			Bond Future	9.1901	9.1848	106.5691	106.5792	0
06/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1330.6900	1337.3000	1.3307	1.3373	0
06/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1445.5400	1442.0400	1.4455	1.4420	0
06/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1341.7300	1348.3700	1.3417	1.3484	0
06/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1437.4700	1434.0000	1.4375	1.4340	0
06/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1352.8100	1359.4700	1.3528	1.3595	0
06/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1429.4500	1426.0000	1.4295	1.4260	0
06/09/2023	R197 On 02-November-23			Bond Future	341.5354	341.6125	341.5354	341.6125	0
06/09/2023	R202 On 02-November-23			Bond Future	254.7517	255.9560	254.7517	255.9560	4,618
06/09/2023	R202 On 01-February-24			Bond Future	255.5281	256.7602	255.5281	256.7602	460
06/09/2023	R202 On 02-May-24			Bond Future	261.2878	262.5459	261.2878	262.5459	0
06/09/2023	R202 On 01-August-24			Bond Future	261.9668	263.2498	261.9668	263.2498	0
06/09/2023	R202 On 07-November-24			Bond Future	267.9992	269.3079	267.9992	269.3079	0
06/09/2023	R209 On 02-November-23			Bond Future	12.1161	12.0993	63.4823	63.5594	26,259
06/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	303.3000	324.0500	0.3033	0.3241	0
06/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4056.4500	4000.1100	4.0565	4.0001	0
06/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	311.7400	332.8700	0.3117	0.3329	0
06/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4015.2200	3959.2600	4.0152	3.9593	0
06/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	320.4100	341.9300	0.3204	0.3419	0
06/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3974.2700	3918.7000	3.9743	3.9187	0
06/09/2023	R209 On 01-February-24			Bond Future	12.2186	12.2012	64.9006	64.9796	1,690
06/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2275.9100	2323.2600	2.2759	2.3233	0
06/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2723.9600	2692.3100	2.7240	2.6923	0
06/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2299.1000	2346.6900	2.2991	2.3467	0
06/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2701.5100	2670.1000	2.7015	2.6701	0
06/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2322.5500	2370.3800	2.3226	2.3704	0
06/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2679.3800	2648.2100	2.6794	2.6482	0
06/09/2023	R209 On 02-May-24			Bond Future	12.3270	12.3090	63.1948	63.2752	0
06/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1044.4400	1069.8800	1.0444	1.0699	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6505.8700	6450.9300	6.5059	6.4509	0
06/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1056.8700	1082.5200	1.0569	1.0825	0
06/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6468.3400	6413.6100	6.4683	6.4136	0
06/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1069.2300	1095.0700	1.0692	1.0951	0
06/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6430.8000	6376.2600	6.4308	6.3763	0
06/09/2023	R209 On 01-August-24			Bond Future	12.4464	12.4279	64.5757	64.6571	0
06/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2234.8400	2272.0000	2.2348	2.2720	0
06/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5254.2200	5210.0100	5.2542	5.2100	0
06/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2253.2400	2290.5800	2.2532	2.2906	0
06/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5225.8500	5181.8200	5.2259	5.1818	0
06/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2271.9600	2309.4800	2.2720	2.3095	0
06/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5197.8400	5153.9900	5.1978	5.1540	0
06/09/2023	R209 On 07-November-24			Bond Future	12.5952	12.5762	62.8880	62.9702	0
06/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3081.3100	3123.8100	3.0813	3.1238	0
06/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4769.9400	4730.2100	4.7699	4.7302	0
06/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3101.9600	3144.6200	3.1020	3.1446	0
06/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4745.9600	4706.3900	4.7460	4.7064	0
06/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3122.6700	3165.4900	3.1227	3.1655	0
06/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4722.0900	4682.6800	4.7221	4.6827	0
06/09/2023	R210 On 02-November-23			Bond Future	227.1253	227.1772	227.1253	227.1772	206
06/09/2023	R210 On 01-February-24			Bond Future	232.2546	232.3083	232.2546	232.3083	300
06/09/2023	R210 On 02-May-24			Bond Future	234.2337	234.2873	234.2337	234.2873	0
06/09/2023	R210 On 01-August-24			Bond Future	239.4109	239.4630	239.4109	239.4630	0
06/09/2023	R210 On 07-November-24			Bond Future	241.5903	241.6399	241.5903	241.6399	0
06/09/2023	R213 On 02-November-23			Bond Future	10.9914	10.9638	81.5858	81.7045	33,171
06/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1240.5700	1310.4200	1.2406	1.3104	731
06/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1461.7500	1412.8800	1.4618	1.4129	0
06/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1650.5500	1730.5000	1.6506	1.7305	0
06/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1142.8200	1104.0500	1.1428	1.1041	0
06/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1676.3600	1756.8700	1.6764	1.7569	0
06/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1126.0100	1087.8000	1.1260	1.0878	0
06/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1702.3600	1783.4100	1.7024	1.7834	0
06/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1109.4200	1071.7500	1.1094	1.0718	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2589.1200	2684.6300	2.5891	2.6846	731
06/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	690.0700	666.8600	0.6901	0.6669	0
06/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7018.8700	7135.8800	7.0189	7.1359	0
06/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	82.0900	80.3800	0.0821	0.0804	731
06/09/2023	R213 On 01-February-24			Bond Future	11.0869	11.0580	83.4086	83.5301	0
06/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3854.9000	3944.8200	3.8549	3.9448	0
06/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1337.9000	1306.2800	1.3379	1.3063	0
06/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3883.1800	3973.3600	3.8832	3.9734	0
06/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1325.9500	1294.5900	1.3260	1.2946	0
06/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3911.3300	4001.7800	3.9113	4.0018	0
06/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1313.9000	1282.8100	1.3139	1.2828	0
06/09/2023	R213 On 02-May-24			Bond Future	11.1805	11.1502	81.7096	81.8333	0
06/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1211.4700	1254.0300	1.2115	1.2540	0
06/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4995.8800	4914.6800	4.9959	4.9147	0
06/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1224.2800	1267.1300	1.2243	1.2671	0
06/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4965.4600	4884.5500	4.9655	4.8846	0
06/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1236.9400	1280.1000	1.2369	1.2801	0
06/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4934.9100	4854.3100	4.9349	4.8543	0
06/09/2023	R213 On 01-August-24			Bond Future	11.2882	11.2566	83.4962	83.6218	0
06/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2282.3000	2341.1500	2.2823	2.3412	0
06/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4005.7500	3939.0100	4.0058	3.9390	0
06/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2300.5700	2359.7000	2.3006	2.3597	0
06/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3983.2500	3916.7900	3.9833	3.9168	0
06/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2318.9200	2378.3300	2.3189	2.3783	0
06/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3960.8600	3894.6800	3.9609	3.8947	0
06/09/2023	R213 On 07-November-24			Bond Future	11.4404	11.4073	81.8357	81.9629	0
06/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2952.8600	3018.0500	2.9529	3.0181	0
06/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3844.4000	3782.3900	3.8444	3.7824	0
06/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2972.4200	3037.8500	2.9724	3.0379	0
06/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3825.0000	3763.2300	3.8250	3.7632	0
06/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2991.6900	3057.3600	2.9917	3.0574	0
06/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3805.3400	3743.8100	3.8053	3.7438	0
06/09/2023	R214 On 02-November-23			Bond Future	12.5255	12.5190	58.9639	58.9936	19,767
06/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	131.7300	139.0600	0.1317	0.1391	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5426.4100	5404.0400	5.4264	5.4040	0
06/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	136.1400	143.6400	0.1361	0.1436	0
06/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5378.1700	5355.9700	5.3782	5.3560	0
06/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	140.7000	148.3800	0.1407	0.1484	0
06/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5330.1400	5308.1200	5.3301	5.3081	0
06/09/2023	R214 On 01-February-24			Bond Future	12.6375	12.6308	60.2812	60.3118	0
06/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1547.4200	1566.9900	1.5474	1.5670	0
06/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3873.0400	3862.1000	3.8730	3.8621	0
06/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1566.1300	1585.8200	1.5661	1.5858	0
06/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3843.5700	3832.7500	3.8436	3.8328	0
06/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1584.9600	1604.7700	1.5850	1.6048	0
06/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3814.2700	3803.5700	3.8143	3.8036	0
06/09/2023	R214 On 02-May-24			Bond Future	12.7464	12.7395	58.3205	58.3513	0
06/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	936.8600	948.7300	0.9369	0.9487	0
06/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7172.7500	7153.7900	7.1728	7.1538	0
06/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	946.9400	958.8900	0.9469	0.9589	0
06/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7130.3900	7111.5100	7.1304	7.1115	0
06/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	957.2400	969.2800	0.9572	0.9693	0
06/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7088.3100	7069.5200	7.0883	7.0695	0
06/09/2023	R214 On 01-August-24			Bond Future	12.8647	12.8577	59.5953	59.6261	0
06/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2257.6400	2274.8700	2.2576	2.2749	0
06/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5500.1800	5486.6000	5.5002	5.4866	0
06/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2276.1200	2293.4200	2.2761	2.2934	0
06/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5470.6600	5457.1500	5.4707	5.4572	0
06/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2294.4500	2311.8300	2.2945	2.3118	0
06/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5441.0500	5427.6200	5.4411	5.4276	0
06/09/2023	R214 On 07-November-24			Bond Future	13.0142	13.0071	57.6437	57.6744	0
06/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3133.1300	3151.8500	3.1331	3.1519	0
06/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4971.5100	4959.5600	4.9715	4.9596	0
06/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3153.8100	3172.5900	3.1538	3.1726	0
06/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4946.7200	4934.8300	4.9467	4.9348	0
06/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3174.5500	3193.3900	3.1746	3.1934	0
06/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4922.0300	4910.2000	4.9220	4.9102	0
06/09/2023	R248 On 02-November-23			Bond Future	12.6642	12.6682	72.2659	72.2439	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
06/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	112.3500	115.6200	0.1124	0.1156	0
06/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7322.8800	7348.2000	7.3229	7.3482	0
06/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	115.9900	119.3200	0.1160	0.1193	0
06/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7260.8300	7286.2100	7.2608	7.2862	0
06/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	119.6900	123.0800	0.1197	0.1231	0
06/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7198.9300	7224.3700	7.1989	7.2244	0
06/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	318.6900	324.3700	0.3187	0.3244	207
06/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5411.3500	5439.0800	5.4114	5.4391	0
06/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1508.4300	1515.3600	1.5084	1.5154	207
06/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2428.7400	2457.7200	2.4287	2.4577	0
06/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5366.5900	5360.2700	5.3666	5.3603	0
06/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	504.1700	519.9000	0.5042	0.5199	207
06/09/2023	R248 On 01-February-24			Bond Future	12.7828	12.7869	73.8805	73.8581	0
06/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	613.5400	615.8700	0.6135	0.6159	1,000
06/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8272.7800	8297.4900	8.2728	8.2975	0
06/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1598.9400	1600.7200	1.5989	1.6007	0
06/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5262.0600	5286.2200	5.2621	5.2862	0
06/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1619.4900	1621.2500	1.6195	1.6213	0
06/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5223.0400	5247.1800	5.2230	5.2472	0
06/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1640.1900	1641.9100	1.6402	1.6419	0
06/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5184.2500	5208.3500	5.1843	5.2084	0
06/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1946.7200	1948.0300	1.9467	1.9480	1,000
06/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4666.7700	4690.4600	4.6668	4.6905	0
06/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5101.8800	5097.5600	5.1019	5.0976	0
06/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	2029.5400	2047.6000	2.0295	2.0476	1,000
06/09/2023	R248 On 02-May-24			Bond Future	12.8980	12.9024	71.0789	71.0556	0
06/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1013.4900	1014.1400	1.0135	1.0141	0
06/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9555.0000	9578.9700	9.5550	9.5790	0
06/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1024.8900	1025.5300	1.0249	1.0255	0
06/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9500.7400	9524.7000	9.5007	9.5247	0
06/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1036.2100	1036.8300	1.0362	1.0368	0
06/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9446.5000	9470.4400	9.4465	9.4704	0
06/09/2023	R248 On 01-August-24			Bond Future	13.0233	13.0280	72.6322	72.6076	13,000
06/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2761.8900	2758.6800	2.7619	2.7587	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6768.4500	6789.8300	6.7685	6.7898	0
06/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2784.2400	2780.9900	2.7842	2.7810	0
06/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6732.6200	6753.9600	6.7326	6.7540	0
06/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2806.4000	2803.1200	2.8064	2.8031	0
06/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6696.6800	6717.9900	6.6967	6.7180	0
06/09/2023	R248 On 07-November-24			Bond Future	13.1811	13.1862	69.8318	69.8055	0
06/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3996.2400	3989.6800	3.9962	3.9897	0
06/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6121.8300	6141.5600	6.1218	6.1416	0
06/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4021.5600	4014.9600	4.0216	4.0150	0
06/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6092.7200	6112.4100	6.0927	6.1124	0
06/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4046.9500	4040.3100	4.0470	4.0403	0
06/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6063.7600	6083.4100	6.0638	6.0834	0
06/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0