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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For November 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	2025 On 01-February-24			Bond Future	174.7118	174.7242	174.7118	174.7242	11,475
08/11/2023	2025 On 02-May-24			Bond Future	178.6370	178.6489	178.6370	178.6489	0
08/11/2023	2025 On 01-August-24			Bond Future	180.8304	180.8421	180.8304	180.8421	0
08/11/2023	2025 On 07-November-24			Bond Future	185.2332	185.2438	185.2332	185.2438	0
08/11/2023	2029 On 01-February-24			Bond Future	126.3835	126.7724	126.3835	126.7724	7,314
08/11/2023	2029 On 02-May-24			Bond Future	127.8552	128.2525	127.8552	128.2525	0
08/11/2023	2029 On 01-August-24			Bond Future	130.7416	131.1471	130.7416	131.1471	0
08/11/2023	2029 On 07-November-24			Bond Future	132.5222	132.9371	132.5222	132.9371	0
08/11/2023	2029 On 06-February-25			Bond Future	135.3369	135.7587	135.3369	135.7587	0
08/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	2936.9000	3358.6500	2.9369	3.3587	0
08/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	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
08/11/2023	2030 On 01-February-24			Bond Future	10.3663	10.4583	89.7703	89.3952	60,054
08/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	385.9600	324.0000	0.3860	0.3240	400
08/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3716.2000	4029.3800	3.7162	4.0294	0
08/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	702.4400	601.6600	0.7024	0.6017	500
08/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2676.1700	2950.5300	2.6762	2.9505	0
08/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	752.4000	646.0500	0.7524	0.6461	1,360
08/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2558.3100	2827.1000	2.5583	2.8271	0
08/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	846.0100	729.5500	0.8460	0.7296	500
08/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2359.1500	2617.8300	2.3592	2.6178	0
08/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	951.8000	824.7000	0.9518	0.8247	400
08/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2173.3400	2421.3800	2.1733	2.4214	0
08/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1100.1100	958.9200	1.1001	0.9589	200
08/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1948.4400	2182.3900	1.9484	2.1824	0
08/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1546.0200	1367.6800	1.5460	1.3677	500
08/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1449.2400	1646.0400	1.4492	1.6460	0
08/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3145.9900	2878.1100	3.1460	2.8781	0
08/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	601.7200	708.9800	0.6017	0.7090	700
08/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4127.5100	3826.2200	4.1275	3.8262	0
08/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	371.5300	445.3800	0.3715	0.4454	1,360
08/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4259.2400	3954.2800	4.2592	3.9543	0
08/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	348.4500	418.6300	0.3485	0.4186	0
08/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4292.4000	3986.5500	4.2924	3.9866	0
08/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	342.9700	412.2600	0.3430	0.4123	0
08/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4325.5200	4018.7800	4.3255	4.0188	0
08/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	337.4600	405.8600	0.3375	0.4059	0
08/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5621.3500	5287.3600	5.6214	5.2874	0
08/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	181.6000	222.7500	0.1816	0.2228	200
08/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5970.4500	5631.1000	5.9705	5.6311	0
08/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	153.8300	189.6200	0.1538	0.1896	500
08/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6005.4800	5665.6200	6.0055	5.6656	0
08/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	151.2900	186.5700	0.1513	0.1866	500
08/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6850.6800	6500.5400	6.8507	6.5005	0
08/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	101.1100	126.1100	0.1011	0.1261	400
08/11/2023	2030 On 02-May-24			Bond Future	10.4425	10.5397	91.7654	91.3816	19,883

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08/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	726.1200	634.6600	0.7261	0.6347	1,000
08/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3889.9500	4182.3200	3.8900	4.1823	0
08/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	893.7800	786.3700	0.8938	0.7864	0
08/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3440.4900	3716.9100	3.4405	3.7169	0
08/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	905.8600	797.3400	0.9059	0.7973	0
08/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3411.6100	3686.9200	3.4116	3.6869	0
08/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	918.0400	808.4200	0.9180	0.8084	0
08/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3382.8500	3657.0600	3.3829	3.6571	0
08/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1398.2900	1249.3700	1.3983	1.2494	1,000
08/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2524.7400	2759.6500	2.5247	2.7597	0
08/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2324.7000	2118.4100	2.3247	2.1184	500
08/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1625.6300	1803.1700	1.6256	1.8032	0
08/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2808.8500	2579.1500	2.8089	2.5792	1,080
08/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1330.3400	1484.4700	1.3303	1.4845	0
08/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3612.1100	3350.8700	3.6121	3.3509	500
08/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	980.3400	1102.9300	0.9803	1.1029	0
08/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6107.4100	5784.7100	6.1074	5.7847	0
08/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	418.1000	479.2300	0.4181	0.4792	1,000
08/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7537.8900	7195.0600	7.5379	7.1951	0
08/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	263.3400	304.3400	0.2633	0.3043	1,080
08/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10045.5700	9677.9100	10.0456	9.6779	0
08/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	86.1600	102.3300	0.0862	0.1023	500
08/11/2023	2030 On 01-August-24			Bond Future	10.5241	10.6273	89.8097	89.4168	0
08/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2238.2000	2060.4100	2.2382	2.0604	0
08/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2829.1900	3044.3000	2.8292	3.0443	0
08/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2257.3600	2078.6100	2.2574	2.0786	0
08/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2809.8600	3024.0100	2.8099	3.0240	0
08/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2276.9100	2097.2100	2.2769	2.0972	0
08/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2790.9300	3004.1300	2.7909	3.0041	0
08/11/2023	2030 On 07-November-24			Bond Future	10.6120	10.7220	91.9728	91.5698	221
08/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3074.0900	2864.1800	3.0741	2.8642	0
08/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2605.1700	2798.3100	2.6052	2.7983	0
08/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3094.9700	2884.2300	3.0950	2.8842	0
08/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2589.5400	2781.8500	2.5895	2.7819	0

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08/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3116.2700	2904.7100	3.1163	2.9047	0
08/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2574.3600	2765.8500	2.5744	2.7659	0
08/11/2023	2030 On 06-February-25			Bond Future	10.7408	10.8583	89.8911	89.4781	0
08/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2883.4800	2682.6200	2.8835	2.6826	0
08/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3098.4200	3310.5900	3.0984	3.3106	0
08/11/2023	2032 On 01-February-24			Bond Future	11.2771	11.3901	87.0222	86.4952	94,845
08/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	165.7700	128.7800	0.1658	0.1288	1,200
08/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6381.2900	6871.3800	6.3813	6.8714	0
08/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	579.6900	472.6300	0.5797	0.4726	500
08/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	3878.7000	4298.7200	3.8787	4.2987	0
08/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	798.6700	661.0500	0.7987	0.6611	1,200
08/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3266.0100	3655.4700	3.2660	3.6555	0
08/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	828.8800	687.3600	0.8289	0.6874	200
08/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3199.0600	3584.6200	3.1991	3.5846	0
08/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1025.3700	859.6900	1.0254	0.8597	8,500
08/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2815.5100	3176.9100	2.8155	3.1769	0
08/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1393.0600	1187.1500	1.3931	1.1872	500
08/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2275.1200	2596.2900	2.2751	2.5963	0
08/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3176.6600	2835.5900	3.1767	2.8356	0
08/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	999.8800	1185.8900	0.9999	1.1859	200
08/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3436.6600	3081.5600	3.4367	3.0816	0
08/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	898.9500	1070.9300	0.8990	1.0709	0
08/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3469.7400	3112.9400	3.4697	3.1129	0
08/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	887.0600	1057.3400	0.8871	1.0573	0
08/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3502.7900	3144.2900	3.5028	3.1443	0
08/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	875.1700	1043.7500	0.8752	1.0438	0
08/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4011.9600	3629.4200	4.0120	3.6294	0
08/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	714.1500	858.6900	0.7142	0.8587	17,000
08/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5833.3500	5388.8400	5.8334	5.3888	0
08/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	353.1600	435.7300	0.3532	0.4357	200
08/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6289.2600	5833.7300	6.2893	5.8337	0
08/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	296.8600	368.4100	0.2969	0.3684	1,200
08/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6710.9800	6246.5000	6.7110	6.2465	0
08/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	252.9200	315.5200	0.2529	0.3155	500

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08/11/2023	2032 On 02-May-24			Bond Future	11.3781	11.4965	84.7942	84.2550	61,107
08/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	766.1100	655.2400	0.7661	0.6552	1,000
08/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5593.6200	6021.9300	5.5936	6.0219	0
08/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	957.9200	825.0100	0.9579	0.8250	0
08/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4906.2800	5312.5500	4.9063	5.3126	0
08/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	970.8000	836.5300	0.9708	0.8365	0
08/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4870.6400	5275.5500	4.8706	5.2756	0
08/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	984.0000	848.3400	0.9840	0.8483	0
08/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4835.3700	5238.8900	4.8354	5.2389	0
08/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1023.9100	884.0800	1.0239	0.8841	500
08/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4730.0500	5129.4000	4.7301	5.1294	0
08/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1106.9800	958.6700	1.1070	0.9587	1,550
08/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4523.6000	4914.4700	4.5236	4.9145	0
08/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1433.0000	1253.5900	1.4330	1.2536	1,000
08/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3845.9800	4205.7500	3.8460	4.2058	0
08/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1859.6700	1644.2700	1.8597	1.6443	500
08/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3190.4600	3514.2400	3.1905	3.5142	0
08/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2437.4200	2180.5800	2.4374	2.1806	1,550
08/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2565.9500	2848.2900	2.5660	2.8483	0
08/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7245.4900	6803.9900	7.2455	6.8040	0
08/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	646.4300	744.1100	0.6464	0.7441	1,000
08/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8240.0000	7779.4800	8.2400	7.7795	0
08/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	501.6500	580.3100	0.5017	0.5803	500
08/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8849.5300	8379.2200	8.8495	8.3792	0
08/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	430.2400	499.1100	0.4302	0.4991	1,550
08/11/2023	2032 On 01-August-24			Bond Future	11.4833	11.6075	86.6883	86.1366	0
08/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2348.2300	2121.3400	2.3482	2.1213	0
08/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3944.3700	4269.1500	3.9444	4.2692	0
08/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2368.6600	2140.4700	2.3687	2.1405	0
08/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3919.0900	4242.5700	3.9191	4.2426	0
08/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2389.1800	2159.6900	2.3892	2.1597	0
08/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3893.9300	4216.1100	3.8939	4.2161	0
08/11/2023	2032 On 07-November-24			Bond Future	11.6067	11.7376	84.6080	84.0425	274
08/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3099.5000	2833.3500	3.0995	2.8334	0

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08/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3695.6300	3995.0600	3.6956	3.9951	0
08/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3121.7100	2854.3900	3.1217	2.8544	0
08/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3674.0500	3972.3100	3.6741	3.9723	0
08/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3143.6500	2875.1600	3.1437	2.8752	0
08/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3652.2400	3949.3300	3.6522	3.9493	0
08/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3491.5500	3205.6300	3.4916	3.2056	1,615
08/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3347.2700	3626.9300	3.3473	3.6269	0
08/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8414.6300	7975.2300	8.4146	7.9752	0
08/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1232.0200	1358.2000	1.2320	1.3582	1,615
08/11/2023	2032 On 06-February-25			Bond Future	11.7599	11.8978	86.3795	85.8007	0
08/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3622.1300	3335.7100	3.6221	3.3357	0
08/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3790.4200	4082.8400	3.7904	4.0828	0
08/11/2023	2033 On 01-February-24			Bond Future	121.1637	120.8714	121.1637	120.8714	8,207
08/11/2023	2033 On 02-May-24			Bond Future	122.4221	122.1230	122.4221	122.1230	0
08/11/2023	2033 On 01-August-24			Bond Future	125.1859	124.8793	125.1859	124.8793	0
08/11/2023	2033 On 07-November-24			Bond Future	126.7332	126.4187	126.7332	126.4187	0
08/11/2023	2033 On 06-February-25			Bond Future	129.4251	129.1019	129.4251	129.1019	0
08/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	4485.0600	4161.9100	4.4851	4.1619	0
08/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	2037 On 01-February-24			Bond Future	12.2919	12.3841	75.8426	75.3626	137,263
08/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1624.5300	1436.6900	1.6245	1.4367	2,500
08/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2692.0600	2984.2400	2.6921	2.9842	0
08/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2201.3100	1972.2000	2.2013	1.9722	0
08/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2106.9000	2357.8100	2.1069	2.3578	0
08/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2229.6100	1998.6600	2.2296	1.9987	0
08/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2083.0000	2332.0700	2.0830	2.3321	0
08/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2258.2300	2025.4400	2.2582	2.0254	0
08/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2059.4700	2306.7000	2.0595	2.3067	0
08/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4238.9900	3907.8600	4.2390	3.9079	0
08/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1005.7000	1154.5900	1.0057	1.1546	2,500
08/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8179.3000	7752.0700	8.1793	7.7521	0
08/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	276.3700	329.1600	0.2764	0.3292	2,500
08/11/2023	2037 On 02-May-24			Bond Future	12.4099	12.5058	77.5280	77.0370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	976.1000	866.6500	0.9761	0.8667	0
08/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6274.3800	6655.9600	6.2744	6.6560	0
08/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	988.5500	877.9900	0.9886	0.8780	0
08/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6230.0800	6610.5500	6.2301	6.6106	0
08/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1001.1200	889.4300	1.0011	0.8894	0
08/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6185.9500	6565.2900	6.1860	6.5653	0
08/11/2023	2037 On 01-August-24			Bond Future	12.5344	12.6343	75.0038	74.5014	0
08/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2611.4600	2410.2800	2.6115	2.4103	0
08/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4907.1500	5208.3800	4.9072	5.2084	0
08/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2634.2200	2431.9000	2.6342	2.4319	0
08/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4877.1400	5177.2300	4.8771	5.1772	0
08/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2657.0800	2453.6100	2.6571	2.4536	1,383
08/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4847.2800	5146.2200	4.8473	5.1462	0
08/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5609.1700	5293.8000	5.6092	5.2938	0
08/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2495.3000	2682.3400	2.4953	2.6823	1,383
08/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7763.7700	7396.3800	7.7638	7.3964	0
08/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1658.4600	1793.4800	1.6585	1.7935	1,383
08/11/2023	2037 On 07-November-24			Bond Future	12.6671	12.7714	76.8095	76.2943	9,107
08/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3914.4100	3663.2300	3.9144	3.6632	0
08/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4398.2300	4662.1800	4.3982	4.6622	0
08/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3940.2700	3688.0900	3.9403	3.6881	0
08/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4374.0400	4636.9900	4.3740	4.6370	0
08/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3965.9000	3712.7300	3.9659	3.7127	0
08/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4349.6600	4611.6200	4.3497	4.6116	0
08/11/2023	2037 On 06-February-25			Bond Future	12.8223	12.9313	74.1573	73.6301	0
08/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4222.4900	3959.0000	4.2225	3.9590	0
08/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4525.8700	4789.5900	4.5259	4.7896	0
08/11/2023	2038 On 01-February-24			Bond Future	130.0290	128.6856	130.0290	128.6856	3,069
08/11/2023	2038 On 02-May-24			Bond Future	132.9502	131.5762	132.9502	131.5762	1,706
08/11/2023	2038 On 01-August-24			Bond Future	133.8822	132.4768	133.8822	132.4768	0
08/11/2023	2038 On 07-November-24			Bond Future	137.1413	135.7008	137.1413	135.7008	0
08/11/2023	2038 On 06-February-25			Bond Future	137.9363	136.4641	137.9363	136.4641	0
08/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	2706.3400	1234.0800	2.7063	1.2341	0
08/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	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
08/11/2023	2040 On 01-February-24			Bond Future	12.4774	12.5644	76.3009	75.8207	127,684
08/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1779.5400	1587.0300	1.7795	1.5870	1,000
08/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2774.7300	3062.4900	2.7747	3.0625	0
08/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1858.7600	1660.5500	1.8588	1.6606	0
08/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2684.2700	2966.3300	2.6843	2.9663	0
08/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1885.4700	1685.3700	1.8855	1.6854	0
08/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2654.5500	2934.7200	2.6546	2.9347	0
08/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1912.5300	1710.5200	1.9125	1.7105	0
08/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2625.2400	2903.5000	2.6252	2.9035	0
08/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3672.5600	3373.1400	3.6726	3.3731	1,000
08/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1382.2700	1563.1200	1.3823	1.5631	0
08/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7687.1700	7274.4800	7.6872	7.2745	0
08/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	392.9100	460.4900	0.3929	0.4605	1,000
08/11/2023	2040 On 02-May-24			Bond Future	12.5953	12.6857	77.9966	77.5053	0
08/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1018.8500	910.9500	1.0189	0.9110	0
08/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6777.3400	7160.7500	6.7773	7.1608	0
08/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1031.8200	922.8200	1.0318	0.9228	0
08/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6729.1200	7111.4300	6.7291	7.1114	0
08/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1045.0900	934.9600	1.0451	0.9350	0
08/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6681.2800	7062.4600	6.6813	7.0625	0
08/11/2023	2040 On 01-August-24			Bond Future	12.7196	12.8137	75.2324	74.7297	0
08/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2879.1300	2672.2300	2.8791	2.6722	0
08/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5073.6100	5369.4100	5.0736	5.3694	0
08/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2903.9000	2695.8600	2.9039	2.6959	0
08/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5042.2500	5336.9100	5.0423	5.3369	0
08/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2928.5300	2719.3300	2.9285	2.7193	0
08/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5010.8200	5304.3200	5.0108	5.3043	0
08/11/2023	2040 On 07-November-24			Bond Future	12.8514	12.9496	77.0434	76.5280	8,639
08/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4351.8400	4091.3900	4.3518	4.0914	0
08/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4412.0300	4666.9900	4.4120	4.6670	0
08/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4380.0500	4118.6000	4.3801	4.1186	0
08/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4387.4300	4641.3900	4.3874	4.6414	0
08/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4408.0200	4145.5800	4.4080	4.1456	0
08/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4362.6500	4615.6200	4.3627	4.6156	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	2040 On 06-February-25			Bond Future	13.0041	13.1066	74.1450	73.6175	0
08/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4486.2700	4221.0000	4.4863	4.2210	0
08/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4766.6400	5028.8500	4.7666	5.0289	0
08/11/2023	2044 On 01-February-24			Bond Future	12.5336	12.6255	72.6120	72.1020	103,703
08/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1520.6400	1334.3000	1.5206	1.3343	0
08/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3016.8000	3340.4300	3.0168	3.3404	0
08/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1544.9000	1356.5000	1.5449	1.3565	0
08/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2983.3500	3304.9200	2.9834	3.3049	0
08/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1569.5000	1379.0400	1.5695	1.3790	0
08/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2950.3200	3269.8300	2.9503	3.2698	0
08/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3792.6100	3464.9900	3.7926	3.4650	0
08/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1266.7500	1449.1000	1.2668	1.4491	15,000
08/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4745.1300	4379.2800	4.7451	4.3793	0
08/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	926.1900	1070.3100	0.9262	1.0703	5,000
08/11/2023	2044 On 02-May-24			Bond Future	12.6469	12.7424	74.2256	73.7039	27
08/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1015.3600	901.2400	1.0154	0.9012	0
08/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	6862.6700	7270.1600	6.8627	7.2702	0
08/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1028.6300	913.3200	1.0286	0.9133	0
08/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6813.4200	7219.7200	6.8134	7.2197	0
08/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1042.0200	925.5100	1.0420	0.9255	0
08/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6764.3700	7169.4700	6.7644	7.1695	0
08/11/2023	2044 On 01-August-24			Bond Future	12.7660	12.8653	71.5023	70.9686	0
08/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2646.3800	2437.4300	2.6464	2.4374	0
08/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5356.0000	5680.7400	5.3560	5.6807	0
08/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2669.5300	2459.3400	2.6695	2.4593	0
08/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5321.6800	5645.1800	5.3217	5.6452	0
08/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2692.7900	2481.3600	2.6928	2.4814	0
08/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5287.5300	5609.7900	5.2875	5.6098	0
08/11/2023	2044 On 07-November-24			Bond Future	12.8919	12.9954	73.2234	72.6764	0
08/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4459.7900	4180.2400	4.4598	4.1802	0
08/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4416.5400	4684.0300	4.4165	4.6840	0
08/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4488.0500	4207.4500	4.4881	4.2075	0
08/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4391.7300	4658.1700	4.3917	4.6582	0
08/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4516.0900	4234.4400	4.5161	4.2344	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4366.7700	4632.1600	4.3668	4.6322	0
08/11/2023	2044 On 06-February-25			Bond Future	13.0370	13.1451	70.3702	69.8104	0
08/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4625.5300	4339.1800	4.6255	4.3392	0
08/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4714.4600	4987.8900	4.7145	4.9879	0
08/11/2023	2046 On 01-February-24			Bond Future	113.4430	112.5784	113.4430	112.5784	11,513
08/11/2023	2046 On 02-May-24			Bond Future	113.8424	112.9583	113.8424	112.9583	4,626
08/11/2023	2046 On 01-August-24			Bond Future	116.4122	115.5075	116.4122	115.5075	0
08/11/2023	2046 On 07-November-24			Bond Future	117.0418	116.1149	117.0418	116.1149	0
08/11/2023	2046 On 06-February-25			Bond Future	119.5255	118.5769	119.5255	118.5769	0
08/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	5515.4600	4566.8900	5.5155	4.5669	0
08/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	2050 On 01-February-24			Bond Future	113.7991	112.0506	113.7991	112.0506	10,813
08/11/2023	2050 On 02-May-24			Bond Future	116.3557	114.5676	116.3557	114.5676	3,316
08/11/2023	2050 On 01-August-24			Bond Future	116.6767	114.8480	116.6767	114.8480	0
08/11/2023	2050 On 07-November-24			Bond Future	119.5169	117.6429	119.5169	117.6429	0
08/11/2023	2050 On 06-February-25			Bond Future	119.6940	117.7793	119.6940	117.7793	0
08/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	4094.0000	2179.3400	4.0940	2.1793	0
08/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	AL37 On 02-November-23			Index Future	907.7830	907.7830	907.7830	907.7830	0
08/11/2023	AL37 On 01-February-24			Index Future	930.4210	927.9300	930.4210	927.9300	0
08/11/2023	AL37 On 02-May-24			Index Future	951.1030	948.5550	951.1030	948.5550	0
08/11/2023	AL37 On 01-August-24			Index Future	972.3590	969.7530	972.3590	969.7530	0
08/11/2023	AL37 On 07-November-24			Index Future	995.8140	993.1430	995.8140	993.1430	0
08/11/2023	AL37 On 06-February-25			Index Future	1016.7830	1014.0500	1016.7830	1,014.0500	0
08/11/2023	AL7T On 02-November-23			Index Future	1027.9290	1027.9290	1027.9290	1,027.9290	0
08/11/2023	AL7T On 01-February-24			Index Future	1057.0380	1051.5340	1057.0380	1,051.5340	0
08/11/2023	AL7T On 02-May-24			Index Future	1080.5350	1074.9070	1080.5350	1,074.9070	0
08/11/2023	AL7T On 01-August-24			Index Future	1104.6840	1098.9290	1104.6840	1,098.9290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	AL7T On 07-November-24			Index Future	1131.3310	1125.4340	1131.3310	1,125.4340	0
08/11/2023	AL7T On 06-February-25			Index Future	1155.1530	1149.1270	1155.1530	1,149.1270	0
08/11/2023	ALBI On 02-November-23			Index Future	899.8780	899.8780	899.8780	899.8780	0
08/11/2023	ALBI On 01-February-24			Index Future	925.3710	920.8760	925.3710	920.8760	101
08/11/2023	ALBI On 02-May-24			Index Future	945.9410	941.3450	945.9410	941.3450	0
08/11/2023	ALBI On 01-August-24			Index Future	967.0820	962.3820	967.0820	962.3820	0
08/11/2023	ALBI On 07-November-24			Index Future	990.4100	985.5940	990.4100	985.5940	0
08/11/2023	ALBI On 06-February-25			Index Future	1011.2650	1006.3420	1011.2650	1,006.3420	0
08/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	ES33 On 01-February-24			Bond Future	12.7886	12.8822	74.1672	73.7634	0
08/11/2023	ES33 On 02-May-24			Bond Future	12.9374	13.0353	72.0342	71.6211	0
08/11/2023	ES33 On 01-August-24			Bond Future	13.0914	13.1937	73.6597	73.2368	0
08/11/2023	ES33 On 07-November-24			Bond Future	13.2730	13.3806	71.6470	71.2133	0
08/11/2023	ES33 On 06-February-25			Bond Future	13.4836	13.5967	73.1619	72.7178	0
08/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	569.7300	1013.8300	0.5697	1.0138	0
08/11/2023	ES42 On 01-February-24			Bond Future	13.1837	13.2765	70.3270	69.8651	0
08/11/2023	ES42 On 02-May-24			Bond Future	13.3214	13.4180	67.6445	67.1719	0
08/11/2023	ES42 On 01-August-24			Bond Future	13.4605	13.5611	69.1704	68.6867	0
08/11/2023	ES42 On 07-November-24			Bond Future	13.6208	13.7261	66.5838	66.0878	0
08/11/2023	ES42 On 06-February-25			Bond Future	13.7970	13.9071	67.9880	67.4803	0
08/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	405.5200	913.1600	0.4055	0.9132	0
08/11/2023	GOVI On 02-November-23			GOVI	886.7830	886.7830	886.7830	886.7830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	GOVI On 01-February-24			GOVI	911.9170	907.4910	911.9170	907.4910	711
08/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	319370.0000	275110.0000	31.9370	27.5110	0
08/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	319270.0000	275010.0000	31.9270	27.5010	0
08/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	319170.0000	274910.0000	31.9170	27.4910	0
08/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 02-May-24			GOVI	932.1880	927.6620	932.1880	927.6620	0
08/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	187820.0000	233080.0000	18.7820	23.3080	0
08/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	187920.0000	233180.0000	18.7920	23.3180	0
08/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	188020.0000	233280.0000	18.8020	23.3280	0
08/11/2023	GOVI On 01-August-24			GOVI	953.0220	948.3930	953.0220	948.3930	0
08/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	96520.0000	50230.0000	9.6520	5.0230	0
08/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	96420.0000	50130.0000	9.6420	5.0130	0
08/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	96320.0000	50030.0000	9.6320	5.0030	0
08/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 07-November-24			GOVI	976.0110	971.2680	976.0110	971.2680	0
08/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	272310.0000	224880.0000	27.2310	22.4880	0
08/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	272210.0000	224780.0000	27.2210	22.4780	0
08/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	272110.0000	224680.0000	27.2110	22.4680	0
08/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GOVI On 06-February-25			GOVI	996.5620	991.7150	996.5620	991.7150	0
08/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	245620.0000	197150.0000	24.5620	19.7150	0
08/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/11/2023	IGOV On 02-November-23			Index Future	327.7690	327.7690	327.7690	327.7690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	IGOV On 01-February-24			Index Future	341.2810	338.9560	341.2810	338.9560	606
08/11/2023	IGOV On 02-May-24			Index Future	348.9490	346.5710	348.9490	346.5710	16
08/11/2023	IGOV On 01-August-24			Index Future	356.8270	354.3960	356.8270	354.3960	0
08/11/2023	IGOV On 07-November-24			Index Future	365.5180	363.0270	365.5180	363.0270	0
08/11/2023	IGOV On 06-February-25			Index Future	373.2910	370.7450	373.2910	370.7450	0
08/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
08/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3700	8.3800	91.6300	91.6200	0
08/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3700	8.3800	91.6300	91.6200	0
08/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
08/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
08/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2800	8.3100	91.7200	91.6900	0
08/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1600	8.2000	91.8400	91.8000	0
08/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0400	8.0800	91.9600	91.9200	0
08/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8600	7.8700	92.1400	92.1300	0
08/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.7900	7.8000	92.2100	92.2000	0
08/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7100	7.7100	92.2900	92.2900	0
08/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.6900	7.6900	92.3100	92.3100	0
08/11/2023	R035 On 01-February-24			Bond Future	11.9852	12.0725	85.0957	84.6417	63,047
08/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	139.5600	114.6500	0.1396	0.1147	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7729.6900	8158.8000	7.7297	8.1588	0
08/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	459.2900	389.9300	0.4593	0.3899	400
08/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5159.1200	5543.7800	5.1591	5.5438	0
08/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2685.3400	2438.8400	2.6853	2.4388	0
08/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1676.8200	1884.3400	1.6768	1.8843	0
08/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2716.6500	2468.4700	2.7167	2.4685	0
08/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1656.8400	1862.6800	1.6568	1.8627	0
08/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2748.1100	2498.2500	2.7481	2.4983	0
08/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1637.0700	1841.2300	1.6371	1.8412	0
08/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7534.2000	7138.2500	7.5342	7.1383	0
08/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	321.2400	379.3100	0.3212	0.3793	400
08/11/2023	R035 On 02-May-24			Bond Future	12.0960	12.1869	82.4746	82.0102	100,132
08/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1043.3100	933.1900	1.0433	0.9332	0
08/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5881.0900	6235.3700	5.8811	6.2354	0
08/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1056.4100	945.2000	1.0564	0.9452	0
08/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5838.6200	6191.8100	5.8386	6.1918	0
08/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1069.4300	957.1300	1.0694	0.9571	0
08/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5796.1300	6148.2300	5.7961	6.1482	0
08/11/2023	R035 On 01-August-24			Bond Future	12.2096	12.3045	84.3170	83.8418	0
08/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2591.3100	2400.5500	2.5913	2.4006	0
08/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4741.3700	5025.8300	4.7414	5.0258	0
08/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2613.9800	2422.1300	2.6140	2.4221	0
08/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4711.8800	4995.2500	4.7119	4.9953	0
08/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2636.7600	2443.8100	2.6368	2.4438	0
08/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4682.5400	4964.8100	4.6825	4.9648	0
08/11/2023	R035 On 07-November-24			Bond Future	12.3460	12.4454	81.8303	81.3430	19,584
08/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3376.4200	3149.4700	3.3764	3.1495	0
08/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4249.6300	4509.9600	4.2496	4.5100	0
08/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3401.0900	3173.1200	3.4011	3.1731	0
08/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4224.3400	4483.6500	4.2243	4.4837	0
08/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3425.8500	3196.8500	3.4259	3.1969	0
08/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4199.1800	4457.4600	4.1992	4.4575	0
08/11/2023	R035 On 06-February-25			Bond Future	12.5088	12.6130	83.5440	83.0451	0
08/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3940.2000	3696.6900	3.9402	3.6967	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4417.3400	4672.7000	4.4173	4.6727	0
08/11/2023	R053 On 01-February-24			Bond Future	12.4704	12.5623	97.4808	96.8135	0
08/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5010.9900	4591.0600	5.0110	4.5911	0
08/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1827.0600	2074.3900	1.8271	2.0744	0
08/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5058.3700	4636.3500	5.0584	4.6364	0
08/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1805.9200	2051.1600	1.8059	2.0512	0
08/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5105.7200	4681.6200	5.1057	4.6816	0
08/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1784.8400	2028.0000	1.7848	2.0280	0
08/11/2023	R053 On 02-May-24			Bond Future	12.5795	12.6750	93.7824	93.0999	5,189
08/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6106.2700	5694.7100	6.1063	5.6947	0
08/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3035.2300	3306.2000	3.0352	3.3062	0
08/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6150.3600	5737.2200	6.1504	5.7372	0
08/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3011.8000	3281.1900	3.0118	3.2812	0
08/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6194.5300	5779.8300	6.1945	5.7798	0
08/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2988.5500	3256.3800	2.9886	3.2564	0
08/11/2023	R053 On 01-August-24			Bond Future	12.6908	12.7902	95.8769	95.1786	0
08/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7066.8300	6653.8400	7.0668	6.6538	0
08/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4054.0700	4339.3800	4.0541	4.3394	0
08/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7108.4500	6694.1500	7.1085	6.6942	0
08/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4029.2300	4313.2300	4.0292	4.3132	0
08/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7150.4300	6734.8300	7.1504	6.7348	0
08/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4004.8500	4287.5500	4.0049	4.2876	0
08/11/2023	R053 On 07-November-24			Bond Future	12.8174	12.9212	92.3120	91.5961	0
08/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5806.3100	5444.1000	5.8063	5.4441	0
08/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5996.5800	6350.2600	5.9966	6.3503	0
08/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5843.0300	5479.4600	5.8430	5.4795	0
08/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5963.6500	6315.9700	5.9637	6.3160	0
08/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5879.4700	5514.5400	5.8795	5.5145	0
08/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5930.5300	6281.4900	5.9305	6.2815	0
08/11/2023	R053 On 06-February-25			Bond Future	12.9604	13.0689	94.2415	93.5090	0
08/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6122.6200	5748.5800	6.1226	5.7486	0
08/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6261.4200	6619.8300	6.2614	6.6198	0
08/11/2023	R186 On 01-February-24			Bond Future	8.9946	9.0664	105.0630	104.8806	86,028



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1610.6000	1483.2600	1.6106	1.4833	0
08/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	335.5600	390.6300	0.3356	0.3906	0
08/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1629.7200	1501.6600	1.6297	1.5017	0
08/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	329.6500	384.0000	0.3297	0.3840	0
08/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1649.0900	1520.3200	1.6491	1.5203	0
08/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	324.0000	377.6400	0.3240	0.3776	0
08/11/2023	R186 On 02-May-24			Bond Future	8.9897	9.0695	107.3981	107.2112	10,568
08/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	142.8800	120.5600	0.1429	0.1206	0
08/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2520.0600	2684.6100	2.5201	2.6846	0
08/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	145.5700	122.8800	0.1456	0.1229	0
08/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2498.6300	2662.8100	2.4986	2.6628	0
08/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	149.3000	126.1400	0.1493	0.1261	0
08/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2478.2400	2641.9500	2.4782	2.6420	0
08/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2160.3000	2027.0300	2.1603	2.0270	2,030
08/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	443.5500	497.1500	0.4436	0.4972	0
08/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3454.4300	3296.5300	3.4544	3.2965	0
08/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	215.0800	244.0500	0.2151	0.2441	2,030
08/11/2023	R186 On 01-August-24			Bond Future	8.9784	9.0680	104.4879	104.2962	0
08/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	891.8200	815.8700	0.8918	0.8159	0
08/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1533.4300	1649.1200	1.5334	1.6491	0
08/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	902.4300	825.9200	0.9024	0.8259	0
08/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1522.4600	1637.5900	1.5225	1.6376	0
08/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	913.1000	836.0300	0.9131	0.8360	0
08/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1511.5500	1626.1200	1.5116	1.6261	0
08/11/2023	R186 On 07-November-24			Bond Future	8.9624	9.0652	107.0050	106.8079	31,825
08/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1520.6900	1417.6100	1.5207	1.4176	0
08/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1199.6800	1293.6700	1.1997	1.2937	0
08/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1532.9800	1429.4700	1.5330	1.4295	0
08/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1192.8600	1286.4200	1.1929	1.2864	0
08/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1544.8900	1440.9500	1.5449	1.4410	0
08/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1185.6700	1278.8000	1.1857	1.2788	0
08/11/2023	R186 On 06-February-25			Bond Future	9.0342	9.1534	103.9319	103.7290	0
08/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1285.7200	1187.1100	1.2857	1.1871	0
08/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1292.8800	1397.2100	1.2929	1.3972	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	R202 On 01-February-24			Bond Future	255.9755	254.6115	255.9755	254.6115	5,070
08/11/2023	R202 On 02-May-24			Bond Future	261.7266	260.3309	261.7266	260.3309	0
08/11/2023	R202 On 01-August-24			Bond Future	262.5369	261.1093	262.5369	261.1093	0
08/11/2023	R202 On 07-November-24			Bond Future	268.9285	267.4641	268.9285	267.4641	0
08/11/2023	R202 On 06-February-25			Bond Future	269.4168	267.9192	269.4168	267.9192	0
08/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	2626.7500	1129.2200	2.6268	1.1292	0
08/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	R209 On 01-February-24			Bond Future	12.0447	12.1361	65.6939	65.2750	14,578
08/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2048.8300	1839.5300	2.0488	1.8395	0
08/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1703.5900	1913.1600	1.7036	1.9132	0
08/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2074.5600	1863.6400	2.0746	1.8636	0
08/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1683.6800	1891.6300	1.6837	1.8916	0
08/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2100.4300	1887.9000	2.1004	1.8879	0
08/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1663.9700	1870.3100	1.6640	1.8703	0
08/11/2023	R209 On 02-May-24			Bond Future	12.1477	12.2426	64.0008	63.5723	0
08/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	832.8800	738.3100	0.8329	0.7383	0
08/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5488.3300	5822.2200	5.4883	5.8222	0
08/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	843.5400	747.9800	0.8435	0.7480	0
08/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5449.0300	5781.9300	5.4490	5.7819	0
08/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	854.4300	757.8900	0.8544	0.7579	0
08/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5410.0200	5741.9400	5.4100	5.7419	0
08/11/2023	R209 On 01-August-24			Bond Future	12.2534	12.3520	65.4304	64.9920	0
08/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2187.8200	2016.1900	2.1878	2.0162	0
08/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4352.5900	4619.3400	4.3526	4.6193	0
08/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2207.3300	2034.6900	2.2073	2.0347	0
08/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4325.3300	4591.0700	4.3253	4.5911	0
08/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2227.1600	2053.5000	2.2272	2.0535	0
08/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4298.4300	4563.1500	4.2984	4.5632	0
08/11/2023	R209 On 07-November-24			Bond Future	12.3744	12.4771	63.8486	63.3992	5,137
08/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3166.2500	2953.3500	3.1663	2.9534	0
08/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3894.2500	4130.7600	3.8943	4.1308	0
08/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3188.2200	2974.4000	3.1882	2.9744	0
08/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3871.5900	4107.1800	3.8716	4.1072	0
08/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3210.0000	2995.2700	3.2100	2.9953	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3848.7900	4083.4700	3.8488	4.0835	0
08/11/2023	R209 On 06-February-25			Bond Future	12.5145	12.6215	65.1854	64.7255	0
08/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3645.0700	3416.4900	3.6451	3.4165	0
08/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3967.6200	4198.9300	3.9676	4.1989	0
08/11/2023	R210 On 01-February-24			Bond Future	230.1892	229.7865	230.1892	229.7865	501
08/11/2023	R210 On 02-May-24			Bond Future	232.1028	231.6904	232.1028	231.6904	0
08/11/2023	R210 On 01-August-24			Bond Future	237.3424	236.9194	237.3424	236.9194	0
08/11/2023	R210 On 07-November-24			Bond Future	239.7794	239.3455	239.7794	239.3455	0
08/11/2023	R210 On 06-February-25			Bond Future	244.8702	244.4234	244.8702	244.4234	0
08/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	5260.2400	4813.3800	5.2602	4.8134	0
08/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/11/2023	R213 On 01-February-24			Bond Future	10.9706	11.0525	83.8978	83.5530	29,820
08/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3612.4700	3360.4500	3.6125	3.3605	0
08/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	606.2600	698.9900	0.6063	0.6990	0
08/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3644.1000	3391.0700	3.6441	3.3911	0
08/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	597.6600	689.3800	0.5977	0.6894	0
08/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3675.8100	3421.7800	3.6758	3.4218	0
08/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	589.1700	679.8900	0.5892	0.6799	0
08/11/2023	R213 On 02-May-24			Bond Future	11.0600	11.1460	82.2034	81.8507	0
08/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	847.1400	758.5300	0.8471	0.7585	0
08/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4137.6900	4401.7900	4.1377	4.4018	0
08/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	858.8100	769.2600	0.8588	0.7693	0
08/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4106.1300	4369.2900	4.1061	4.3693	0
08/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	870.3900	779.9100	0.8704	0.7799	0
08/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4074.5000	4336.7300	4.0745	4.3367	0
08/11/2023	R213 On 01-August-24			Bond Future	11.1519	11.2423	84.0400	83.6789	0
08/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2166.1700	2013.4900	2.1662	2.0135	0
08/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3345.8600	3554.2600	3.3459	3.5543	0
08/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2184.8600	2031.3200	2.1849	2.0313	0
08/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3323.7800	3531.3200	3.3238	3.5313	0
08/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2203.6400	2049.2400	2.2036	2.0492	0
08/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3301.8200	3508.5000	3.3018	3.5085	0
08/11/2023	R213 On 07-November-24			Bond Future	11.2680	11.3636	82.5016	82.1313	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3018.7100	2838.5100	3.0187	2.8385	0
08/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3244.2900	3434.4400	3.2443	3.4344	0
08/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3039.3500	2858.4100	3.0394	2.8584	0
08/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3225.9700	3415.3800	3.2260	3.4154	0
08/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3060.3800	2878.7000	3.0604	2.8787	0
08/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3208.0700	3396.7400	3.2081	3.3967	0
08/11/2023	R213 On 06-February-25			Bond Future	11.4204	11.5217	84.2314	83.8520	0
08/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3212.0100	3026.6100	3.2120	3.0266	0
08/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3477.1900	3671.2600	3.4772	3.6713	0
08/11/2023	R214 On 01-February-24			Bond Future	12.3081	12.3997	61.8048	61.3750	14,154
08/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1469.4000	1296.1800	1.4694	1.2962	0
08/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2271.5100	2528.0100	2.2715	2.5280	0
08/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1491.5700	1316.6000	1.4916	1.3166	0
08/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2245.5000	2500.2500	2.2455	2.5003	0
08/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1513.9300	1337.1900	1.5139	1.3372	0
08/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2219.7300	2472.7100	2.2197	2.4727	0
08/11/2023	R214 On 02-May-24			Bond Future	12.4063	12.5011	59.8736	59.4340	10,172
08/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	893.0800	792.6800	0.8931	0.7927	0
08/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5575.9000	5915.0500	5.5759	5.9151	0
08/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	904.6600	803.2200	0.9047	0.8032	0
08/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5535.0400	5873.1500	5.5350	5.8732	0
08/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	916.3400	813.8600	0.9163	0.8139	0
08/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5494.3400	5831.4100	5.4943	5.8314	0
08/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2019.5600	1839.0300	2.0196	1.8390	10,000
08/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3378.4300	3637.4500	3.3784	3.6375	0
08/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2062.9600	1879.8900	2.0630	1.8799	7,110
08/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3325.3200	3581.8000	3.3253	3.5818	0
08/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3945.2600	3676.1700	3.9453	3.6762	0
08/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1843.6800	2014.1400	1.8437	2.0141	17,110
08/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5938.9100	5611.8700	5.9389	5.6119	0
08/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1084.8900	1197.4000	1.0849	1.1974	17,110
08/11/2023	R214 On 01-August-24			Bond Future	12.5059	12.6042	61.2111	60.7614	0
08/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2531.6800	2341.1600	2.5317	2.3412	0
08/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4158.4500	4417.6100	4.1585	4.4176	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2553.0100	2361.4500	2.5530	2.3615	0
08/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4131.7800	4389.9000	4.1318	4.3899	0
08/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2574.6400	2382.0300	2.5746	2.3820	0
08/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4105.4700	4362.5400	4.1055	4.3625	0
08/11/2023	R214 On 07-November-24			Bond Future	12.6232	12.7254	59.3768	58.9158	0
08/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3649.9700	3416.8100	3.6500	3.4168	0
08/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3755.3400	3983.1300	3.7553	3.9831	0
08/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3673.7300	3439.6600	3.6737	3.4397	0
08/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3733.6300	3960.5100	3.7336	3.9605	0
08/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3697.5500	3462.5800	3.6976	3.4626	0
08/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3712.0200	3938.0000	3.7120	3.9380	0
08/11/2023	R214 On 06-February-25			Bond Future	12.7593	12.8657	60.6202	60.1485	0
08/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3797.7200	3559.7200	3.7977	3.5597	0
08/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4018.1800	4251.8400	4.0182	4.2518	0
08/11/2023	R248 On 01-February-24			Bond Future	12.4535	12.5507	75.7155	75.1653	234,820
08/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	414.7100	343.0300	0.4147	0.3430	1,000
08/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6238.8800	6717.4600	6.2389	6.7175	0
08/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1484.6800	1293.0600	1.4847	1.2931	0
08/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3312.7300	3671.3700	3.3127	3.6714	0
08/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1508.6700	1314.8800	1.5087	1.3149	0
08/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3277.1500	3633.6200	3.2772	3.6336	0
08/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1532.8700	1336.9100	1.5329	1.3369	0
08/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3241.8600	3596.1600	3.2419	3.5962	0
08/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1894.5600	1668.0500	1.8946	1.6681	100
08/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2779.5400	3103.2900	2.7795	3.1033	0
08/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4613.6200	4232.6800	4.6136	4.2327	0
08/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1088.1300	1257.4500	1.0881	1.2575	1,100
08/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5689.9000	5270.8900	5.6899	5.2709	0
08/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	782.4900	913.7400	0.7825	0.9137	1,000
08/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7884.3000	7411.2400	7.8843	7.4112	0
08/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	406.5500	483.7500	0.4066	0.4838	1,100
08/11/2023	R248 On 02-May-24			Bond Future	12.5573	12.6581	72.9495	72.3867	12,631
08/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	844.9300	741.0100	0.8449	0.7410	1,500
08/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	7911.8300	8370.7100	7.9118	8.3707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	917.1000	806.0000	0.9171	0.8060	0
08/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7588.0200	8039.7200	7.5880	8.0397	0
08/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	929.5700	817.2400	0.9296	0.8172	0
08/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7534.8300	7985.3000	7.5348	7.9853	0
08/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	942.0100	828.4600	0.9420	0.8285	0
08/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7481.7100	7930.9600	7.4817	7.9310	0
08/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2818.6100	2566.2200	2.8186	2.5662	1,500
08/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3712.1300	4022.5400	3.7121	4.0225	0
08/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5272.3800	4910.9500	5.2724	4.9110	0
08/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2022.4300	2223.8000	2.0224	2.2238	1,500
08/11/2023	R248 On 01-August-24			Bond Future	12.6628	12.7676	74.5790	74.0032	13,000
08/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3056.9500	2814.6200	3.0570	2.8146	0
08/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5116.7000	5450.1700	5.1167	5.4502	0
08/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3082.6500	2839.0000	3.0827	2.8390	0
08/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5084.2200	5416.3700	5.0842	5.4164	0
08/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3108.7100	2863.7200	3.1087	2.8637	0
08/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5052.1800	5382.9900	5.0522	5.3830	0
08/11/2023	R248 On 07-November-24			Bond Future	12.7867	12.8960	71.9211	71.3309	0
08/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4503.9800	4203.3500	4.5040	4.2034	0
08/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4540.2900	4829.8500	4.5403	4.8299	0
08/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4532.6100	4230.8500	4.5326	4.2309	0
08/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4514.4900	4802.9200	4.5145	4.8029	0
08/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4561.5900	4258.6900	4.5616	4.2587	0
08/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4489.1200	4776.4100	4.4891	4.7764	0
08/11/2023	R248 On 06-February-25			Bond Future	12.9298	13.0439	73.4262	72.8224	0
08/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4223.2100	3936.8100	4.2232	3.9368	0
08/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5413.3500	5730.7700	5.4134	5.7308	0
08/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0