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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
09/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	2025 On 01-February-24			Bond Future	174.7490	174.7118	174.7490	174.7118	11,475
09/11/2023	2025 On 02-May-24			Bond Future	178.6753	178.6370	178.6753	178.6370	0
09/11/2023	2025 On 01-August-24			Bond Future	180.8704	180.8304	180.8704	180.8304	0
09/11/2023	2025 On 07-November-24			Bond Future	185.2746	185.2332	185.2746	185.2332	0
09/11/2023	2029 On 01-February-24			Bond Future	126.7595	126.3835	126.7595	126.3835	7,314
09/11/2023	2029 On 02-May-24			Bond Future	128.2399	127.8552	128.2399	127.8552	0
09/11/2023	2029 On 01-August-24			Bond Future	131.1352	130.7416	131.1352	130.7416	0
09/11/2023	2029 On 07-November-24			Bond Future	132.9262	132.5222	132.9262	132.5222	0
09/11/2023	2029 On 06-February-25			Bond Future	135.7501	135.3369	135.7501	135.3369	0
09/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3350.1400	2936.9000	3.3501	2.9369	0
09/11/2023	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
09/11/2023	2030 On 01-February-24			Bond Future	10.3865	10.3663	89.6879	89.7703	60,072
09/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	364.4800	385.9600	0.3645	0.3860	400
09/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3777.1300	3716.2000	3.7771	3.7162	0
09/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	670.1000	702.4400	0.6701	0.7024	500
09/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2726.2400	2676.1700	2.7262	2.6762	0
09/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	718.6000	752.4000	0.7186	0.7524	1,360
09/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2606.9200	2558.3100	2.6069	2.5583	0
09/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	809.6000	846.0100	0.8096	0.8460	500
09/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2405.1500	2359.1500	2.4052	2.3592	0
09/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	912.6900	951.8000	0.9127	0.9518	400
09/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2216.6400	2173.3400	2.2166	2.1733	0
09/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1057.5400	1100.1100	1.0575	1.1001	200
09/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1988.2800	1948.4400	1.9883	1.9484	0
09/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1494.8200	1546.0200	1.4948	1.5460	500
09/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1480.4500	1449.2400	1.4805	1.4492	0
09/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3076.9500	3145.9900	3.0770	3.1460	0
09/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	615.0900	601.7200	0.6151	0.6017	700
09/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4052.9900	4127.5100	4.0530	4.1275	0
09/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	379.4200	371.5300	0.3794	0.3715	1,360
09/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4184.1700	4259.2400	4.1842	4.2592	0
09/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	355.7900	348.4500	0.3558	0.3485	0
09/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4217.2000	4292.4000	4.2172	4.2924	0
09/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	350.1800	342.9700	0.3502	0.3430	0
09/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4250.1900	4325.5200	4.2502	4.3255	0
09/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	344.5400	337.4600	0.3445	0.3375	0
09/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5542.3300	5621.3500	5.5423	5.6214	0
09/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	184.9900	181.6000	0.1850	0.1816	200
09/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5890.7900	5970.4500	5.8908	5.9705	0
09/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	156.5800	153.8300	0.1566	0.1538	500
09/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5925.7600	6005.4800	5.9258	6.0055	0
09/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	153.9800	151.2900	0.1540	0.1513	500
09/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6769.8500	6850.6800	6.7699	6.8507	0
09/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	102.6900	101.1100	0.1027	0.1011	400
09/11/2023	2030 On 02-May-24			Bond Future	10.4638	10.4425	91.6812	91.7654	19,883

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	700.0200	726.1200	0.7000	0.7261	1,000
09/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3948.0100	3889.9500	3.9480	3.8900	0
09/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	863.6900	893.7800	0.8637	0.8938	0
09/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3494.5600	3440.4900	3.4946	3.4405	0
09/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	875.4900	905.8600	0.8755	0.9059	0
09/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3465.4000	3411.6100	3.4654	3.4116	0
09/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	887.4000	918.0400	0.8874	0.9180	0
09/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3436.3700	3382.8500	3.4364	3.3829	0
09/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1358.2200	1398.2900	1.3582	1.3983	1,000
09/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2568.8300	2524.7400	2.5688	2.5247	0
09/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2271.7300	2324.7000	2.2717	2.3247	500
09/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1656.8200	1625.6300	1.6568	1.6256	0
09/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2750.9000	2808.8500	2.7509	2.8089	1,080
09/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1356.5500	1330.3400	1.3566	1.3303	0
09/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3547.7500	3612.1100	3.5478	3.6121	500
09/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1000.1400	980.3400	1.0001	0.9803	0
09/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6031.6500	6107.4100	6.0317	6.1074	0
09/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	426.5000	418.1000	0.4265	0.4181	1,000
09/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7458.8500	7537.8900	7.4589	7.5379	0
09/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	268.4600	263.3400	0.2685	0.2633	1,080
09/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9963.1000	10045.5700	9.9631	10.0456	0
09/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	87.8500	86.1600	0.0879	0.0862	500
09/11/2023	2030 On 01-August-24			Bond Future	10.5466	10.5241	89.7239	89.8097	0
09/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2192.8100	2238.2000	2.1928	2.2382	0
09/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2869.6400	2829.1900	2.8696	2.8292	0
09/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2211.7500	2257.3600	2.2118	2.2574	0
09/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2850.0900	2809.8600	2.8501	2.8099	0
09/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2231.0900	2276.9100	2.2311	2.2769	0
09/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2830.9500	2790.9300	2.8310	2.7909	0
09/11/2023	2030 On 07-November-24			Bond Future	10.6359	10.6120	91.8851	91.9728	221
09/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3022.9200	3074.0900	3.0229	3.0741	0
09/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2641.7200	2605.1700	2.6417	2.6052	0
09/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3043.6100	3094.9700	3.0436	3.0950	0
09/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2625.9000	2589.5400	2.6259	2.5895	0

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09/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3064.7300	3116.2700	3.0647	3.1163	0
09/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2610.5400	2574.3600	2.6105	2.5744	0
09/11/2023	2030 On 06-February-25			Bond Future	10.7661	10.7408	89.8020	89.8911	0
09/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2835.4100	2883.4800	2.8354	2.8835	0
09/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3139.4400	3098.4200	3.1394	3.0984	0
09/11/2023	2032 On 01-February-24			Bond Future	11.3020	11.2771	86.9057	87.0222	94,746
09/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	152.2400	165.7700	0.1522	0.1658	1,200
09/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6484.3400	6381.2900	6.4843	6.3813	0
09/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	545.1500	579.6900	0.5452	0.5797	500
09/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	3960.7400	3878.7000	3.9607	3.8787	0
09/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	755.8000	798.6700	0.7558	0.7987	1,200
09/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3339.7200	3266.0100	3.3397	3.2660	0
09/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	784.9700	828.8800	0.7850	0.8289	200
09/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3271.7300	3199.0600	3.2717	3.1991	0
09/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	975.1700	1025.3700	0.9752	1.0254	8,500
09/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2881.8900	2815.5100	2.8819	2.8155	0
09/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1332.8700	1393.0600	1.3329	1.3931	500
09/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2331.5100	2275.1200	2.3315	2.2751	0
09/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3086.9700	3176.6600	3.0870	3.1767	0
09/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1026.7700	999.8800	1.0268	0.9999	200
09/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3344.2700	3436.6600	3.3443	3.4367	0
09/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	923.1400	898.9500	0.9231	0.8990	0
09/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3377.0300	3469.7400	3.3770	3.4697	0
09/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	910.9300	887.0600	0.9109	0.8871	0
09/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3409.7600	3502.7900	3.4098	3.5028	0
09/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	898.7200	875.1700	0.8987	0.8752	0
09/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3914.5200	4011.9600	3.9145	4.0120	0
09/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	733.2900	714.1500	0.7333	0.7142	17,000
09/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5725.7200	5833.3500	5.7257	5.8334	0
09/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	362.1100	353.1600	0.3621	0.3532	200
09/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6180.0300	6289.2600	6.1800	6.2893	0
09/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	304.2100	296.8600	0.3042	0.2969	1,200
09/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6600.5200	6710.9800	6.6005	6.7110	0
09/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	259.0400	252.9200	0.2590	0.2529	500

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09/11/2023	2032 On 02-May-24			Bond Future	11.4042	11.3781	84.6751	84.7942	61,107
09/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	734.2700	766.1100	0.7343	0.7661	1,000
09/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5680.8800	5593.6200	5.6809	5.5936	0
09/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	920.4900	957.9200	0.9205	0.9579	0
09/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4987.9500	4906.2800	4.9880	4.9063	0
09/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	933.0200	970.8000	0.9330	0.9708	0
09/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4951.9600	4870.6400	4.9520	4.8706	0
09/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	945.8700	984.0000	0.9459	0.9840	0
09/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4916.3400	4835.3700	4.9163	4.8354	0
09/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	984.7300	1023.9100	0.9847	1.0239	500
09/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4809.9700	4730.0500	4.8100	4.7301	0
09/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1065.6800	1106.9800	1.0657	1.1070	1,550
09/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4601.4000	4523.6000	4.6014	4.5236	0
09/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1384.0800	1433.0000	1.3841	1.4330	1,000
09/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3916.1600	3845.9800	3.9162	3.8460	0
09/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1802.2000	1859.6700	1.8022	1.8597	500
09/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3252.0900	3190.4600	3.2521	3.1905	0
09/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2370.4300	2437.4200	2.3704	2.4374	1,550
09/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2618.0600	2565.9500	2.6181	2.5660	0
09/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7140.7600	7245.4900	7.1408	7.2455	0
09/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	660.8000	646.4300	0.6608	0.6464	1,000
09/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8131.9400	8240.0000	8.1319	8.2400	0
09/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	512.6900	501.6500	0.5127	0.5017	500
09/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8739.8200	8849.5300	8.7398	8.8495	0
09/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	439.6300	430.2400	0.4396	0.4302	1,550
09/11/2023	2032 On 01-August-24			Bond Future	11.5106	11.4833	86.5667	86.6883	0
09/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2290.0500	2348.2300	2.2901	2.3482	0
09/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4007.7700	3944.3700	4.0078	3.9444	0
09/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2310.1700	2368.6600	2.3102	2.3687	0
09/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3982.1800	3919.0900	3.9822	3.9191	0
09/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2330.4000	2389.1800	2.3304	2.3892	0
09/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3956.7300	3893.9300	3.9567	3.8939	0
09/11/2023	2032 On 07-November-24			Bond Future	11.6354	11.6067	84.4838	84.6080	1,284
09/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3034.1000	3099.5000	3.0341	3.0995	0

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09/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3754.5000	3695.6300	3.7545	3.6956	0
09/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3056.0400	3121.7100	3.0560	3.1217	0
09/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3732.6500	3674.0500	3.7327	3.6741	0
09/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3077.7200	3143.6500	3.0777	3.1437	0
09/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3710.5800	3652.2400	3.7106	3.6522	0
09/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3421.7500	3491.5500	3.4218	3.4916	1,615
09/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3401.7400	3347.2700	3.4017	3.3473	0
09/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8312.4600	8414.6300	8.3125	8.4146	0
09/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1254.1200	1232.0200	1.2541	1.2320	1,615
09/11/2023	2032 On 06-February-25			Bond Future	11.7899	11.7599	86.2531	86.3795	0
09/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3553.3900	3622.1300	3.5534	3.6221	0
09/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3848.1400	3790.4200	3.8481	3.7904	0
09/11/2023	2033 On 01-February-24			Bond Future	120.4675	121.1637	120.4675	121.1637	8,207
09/11/2023	2033 On 02-May-24			Bond Future	121.7106	122.4221	121.7106	122.4221	0
09/11/2023	2033 On 01-August-24			Bond Future	124.4585	125.1859	124.4585	125.1859	0
09/11/2023	2033 On 07-November-24			Bond Future	125.9888	126.7332	125.9888	126.7332	0
09/11/2023	2033 On 06-February-25			Bond Future	128.6655	129.4251	128.6655	129.4251	0
09/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	3725.5200	4485.0600	3.7255	4.4851	0
09/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	2037 On 01-February-24			Bond Future	12.3166	12.2919	75.7139	75.8426	137,539
09/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1557.1800	1624.5300	1.5572	1.6245	2,500
09/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2753.3700	2692.0600	2.7534	2.6921	0
09/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2122.1800	2201.3100	2.1222	2.2013	0
09/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2156.4300	2106.9000	2.1564	2.1069	0
09/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2149.9700	2229.6100	2.1500	2.2296	0
09/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2132.0200	2083.0000	2.1320	2.0830	0
09/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2178.0800	2258.2300	2.1781	2.2582	0
09/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2107.9800	2059.4700	2.1080	2.0595	0
09/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4134.2900	4238.9900	4.1343	4.2390	0
09/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1029.6600	1005.7000	1.0297	1.0057	2,500
09/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8056.1300	8179.3000	8.0561	8.1793	0
09/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	281.8600	276.3700	0.2819	0.2764	2,500
09/11/2023	2037 On 02-May-24			Bond Future	12.4354	12.4099	77.3966	77.5280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	938.0100	976.1000	0.9380	0.9761	0
09/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6367.7000	6274.3800	6.3677	6.2744	0
09/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	950.1200	988.5500	0.9501	0.9886	0
09/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6323.0600	6230.0800	6.3231	6.2301	0
09/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	962.3400	1001.1200	0.9623	1.0011	0
09/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6278.5800	6185.9500	6.2786	6.1860	0
09/11/2023	2037 On 01-August-24			Bond Future	12.5610	12.5344	74.8695	75.0038	0
09/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2548.3200	2611.4600	2.5483	2.6115	0
09/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4978.2600	4907.1500	4.9783	4.9072	0
09/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2570.7600	2634.2200	2.5708	2.6342	0
09/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4947.9300	4877.1400	4.9479	4.8771	0
09/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2593.3000	2657.0800	2.5933	2.6571	1,383
09/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4917.7500	4847.2800	4.9178	4.8473	0
09/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5515.2400	5609.1700	5.5152	5.6092	0
09/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2535.6200	2495.3000	2.5356	2.4953	1,383
09/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7656.9100	7763.7700	7.6569	7.7638	0
09/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1685.8500	1658.4600	1.6859	1.6585	1,383
09/11/2023	2037 On 07-November-24			Bond Future	12.6948	12.6671	76.6722	76.8095	9,107
09/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3839.3200	3914.4100	3.8393	3.9144	0
09/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4460.3900	4398.2300	4.4604	4.3982	0
09/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3864.9100	3940.2700	3.8649	3.9403	0
09/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4435.9300	4374.0400	4.4359	4.3740	0
09/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3890.2700	3965.9000	3.8903	3.9659	0
09/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4411.2800	4349.6600	4.4113	4.3497	0
09/11/2023	2037 On 06-February-25			Bond Future	12.8510	12.8223	74.0176	74.1573	0
09/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4145.6400	4222.4900	4.1456	4.2225	0
09/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4588.7300	4525.8700	4.5887	4.5259	0
09/11/2023	2038 On 01-February-24			Bond Future	130.1778	130.0290	130.1778	130.0290	3,069
09/11/2023	2038 On 02-May-24			Bond Future	133.1026	132.9502	133.1026	132.9502	1,706
09/11/2023	2038 On 01-August-24			Bond Future	134.0388	133.8822	134.0388	133.8822	0
09/11/2023	2038 On 07-November-24			Bond Future	137.3019	137.1413	137.3019	137.1413	0
09/11/2023	2038 On 06-February-25			Bond Future	138.1021	137.9363	138.1021	137.9363	0
09/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	2872.0800	2706.3400	2.8721	2.7063	0
09/11/2023	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
09/11/2023	2040 On 01-February-24			Bond Future	12.4969	12.4774	76.1933	76.3009	127,762
09/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1719.1800	1779.5400	1.7192	1.7795	1,000
09/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2822.0100	2774.7300	2.8220	2.7747	0
09/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1796.9900	1858.7600	1.7970	1.8588	0
09/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2730.1400	2684.2700	2.7301	2.6843	0
09/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1823.2400	1885.4700	1.8232	1.8855	0
09/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2699.9600	2654.5500	2.7000	2.6546	0
09/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1849.8300	1912.5300	1.8498	1.9125	0
09/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2670.1800	2625.2400	2.6702	2.6252	0
09/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3588.3400	3672.5600	3.5883	3.6726	1,000
09/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1405.6900	1382.2700	1.4057	1.3823	0
09/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7584.4100	7687.1700	7.5844	7.6872	0
09/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	397.7900	392.9100	0.3978	0.3929	1,000
09/11/2023	2040 On 02-May-24			Bond Future	12.6155	12.5953	77.8866	77.9966	0
09/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	985.8900	1018.8500	0.9859	1.0189	0
09/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6854.3500	6777.3400	6.8544	6.7773	0
09/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	998.5700	1031.8200	0.9986	1.0318	0
09/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6805.8400	6729.1200	6.8058	6.7291	0
09/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1011.5300	1045.0900	1.0115	1.0451	0
09/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6757.6900	6681.2800	6.7577	6.6813	0
09/11/2023	2040 On 01-August-24			Bond Future	12.7405	12.7196	75.1201	75.2324	0
09/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2823.4000	2879.1300	2.8234	2.8791	0
09/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5130.1900	5073.6100	5.1302	5.0736	0
09/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2847.9000	2903.9000	2.8479	2.9039	0
09/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5098.5600	5042.2500	5.0986	5.0423	0
09/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2872.2600	2928.5300	2.8723	2.9285	0
09/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5066.8600	5010.8200	5.0669	5.0108	0
09/11/2023	2040 On 07-November-24			Bond Future	12.8732	12.8514	76.9286	77.0434	8,639
09/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4285.6400	4351.8400	4.2856	4.3518	0
09/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4460.6800	4412.0300	4.4607	4.4120	0
09/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4313.6300	4380.0500	4.3136	4.3801	0
09/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4435.8600	4387.4300	4.4359	4.3874	0
09/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4341.3800	4408.0200	4.3414	4.4080	0
09/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4410.8600	4362.6500	4.4109	4.3627	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	2040 On 06-February-25			Bond Future	13.0267	13.0041	74.0282	74.1450	0
09/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4420.5400	4486.2700	4.4205	4.4863	0
09/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4817.7000	4766.6400	4.8177	4.7666	0
09/11/2023	2044 On 01-February-24			Bond Future	12.5375	12.5336	72.5901	72.6120	103,820
09/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1499.3500	1520.6400	1.4994	1.5206	0
09/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3017.3800	3016.8000	3.0174	3.0168	0
09/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1523.4700	1544.9000	1.5235	1.5449	0
09/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2983.7900	2983.3500	2.9838	2.9834	0
09/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1547.9400	1569.5000	1.5479	1.5695	0
09/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2950.6300	2950.3200	2.9506	2.9503	0
09/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3765.2700	3792.6100	3.7653	3.7926	0
09/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1261.2800	1266.7500	1.2613	1.2668	15,000
09/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4717.3400	4745.1300	4.7173	4.7451	0
09/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	920.2700	926.1900	0.9203	0.9262	5,000
09/11/2023	2044 On 02-May-24			Bond Future	12.6509	12.6469	74.2033	74.2256	27
09/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1003.3700	1015.3600	1.0034	1.0154	0
09/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	6872.9300	6862.6700	6.8729	6.8627	0
09/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1016.5600	1028.6300	1.0166	1.0286	0
09/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6823.6000	6813.4200	6.8236	6.8134	0
09/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1029.8600	1042.0200	1.0299	1.0420	0
09/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6774.4600	6764.3700	6.7745	6.7644	0
09/11/2023	2044 On 01-August-24			Bond Future	12.7702	12.7660	71.4797	71.5023	0
09/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2630.0700	2646.3800	2.6301	2.6464	0
09/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5362.3300	5356.0000	5.3623	5.3560	0
09/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2653.1600	2669.5300	2.6532	2.6695	0
09/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5327.9500	5321.6800	5.3280	5.3217	0
09/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2676.3500	2692.7900	2.6764	2.6928	0
09/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5293.7300	5287.5300	5.2937	5.2875	0
09/11/2023	2044 On 07-November-24			Bond Future	12.8962	12.8919	73.2005	73.2234	0
09/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4441.5200	4459.7900	4.4415	4.4598	0
09/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4421.2300	4416.5400	4.4212	4.4165	0
09/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4469.7300	4488.0500	4.4697	4.4881	0
09/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4396.3700	4391.7300	4.3964	4.3917	0
09/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4497.7200	4516.0900	4.4977	4.5161	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4371.3600	4366.7700	4.3714	4.3668	0
09/11/2023	2044 On 06-February-25			Bond Future	13.0415	13.0370	70.3472	70.3702	0
09/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4608.2200	4625.5300	4.6082	4.6255	0
09/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4720.1800	4714.4600	4.7202	4.7145	0
09/11/2023	2046 On 01-February-24			Bond Future	114.3183	113.4430	114.3183	113.4430	11,513
09/11/2023	2046 On 02-May-24			Bond Future	114.7379	113.8424	114.7379	113.8424	4,626
09/11/2023	2046 On 01-August-24			Bond Future	117.3281	116.4122	117.3281	116.4122	0
09/11/2023	2046 On 07-November-24			Bond Future	117.9810	117.0418	117.9810	117.0418	0
09/11/2023	2046 On 06-February-25			Bond Future	120.4851	119.5255	120.4851	119.5255	0
09/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	6475.1100	5515.4600	6.4751	5.5155	0
09/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	2050 On 01-February-24			Bond Future	113.4048	113.7991	113.4048	113.7991	10,813
09/11/2023	2050 On 02-May-24			Bond Future	115.9527	116.3557	115.9527	116.3557	3,316
09/11/2023	2050 On 01-August-24			Bond Future	116.2653	116.6767	116.2653	116.6767	0
09/11/2023	2050 On 07-November-24			Bond Future	119.0958	119.5169	119.0958	119.5169	0
09/11/2023	2050 On 06-February-25			Bond Future	119.2654	119.6940	119.2654	119.6940	0
09/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	3665.4100	4094.0000	3.6654	4.0940	0
09/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	AL37 On 02-November-23			Index Future	907.7830	907.7830	907.7830	907.7830	0
09/11/2023	AL37 On 01-February-24			Index Future	929.9910	930.4210	929.9910	930.4210	0
09/11/2023	AL37 On 02-May-24			Index Future	950.6650	951.1030	950.6650	951.1030	0
09/11/2023	AL37 On 01-August-24			Index Future	971.9140	972.3590	971.9140	972.3590	0
09/11/2023	AL37 On 07-November-24			Index Future	995.3600	995.8140	995.3600	995.8140	0
09/11/2023	AL37 On 06-February-25			Index Future	1016.3240	1016.7830	1016.3240	1,016.7830	0
09/11/2023	AL7T On 02-November-23			Index Future	1027.9290	1027.9290	1027.9290	1,027.9290	0
09/11/2023	AL7T On 01-February-24			Index Future	1056.0080	1057.0380	1056.0080	1,057.0380	0
09/11/2023	AL7T On 02-May-24			Index Future	1079.4840	1080.5350	1079.4840	1,080.5350	0
09/11/2023	AL7T On 01-August-24			Index Future	1103.6110	1104.6840	1103.6110	1,104.6840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	AL7T On 07-November-24			Index Future	1130.2350	1131.3310	1130.2350	1,131.3310	0
09/11/2023	AL7T On 06-February-25			Index Future	1154.0390	1155.1530	1154.0390	1,155.1530	0
09/11/2023	ALBI On 02-November-23			Index Future	899.8780	899.8780	899.8780	899.8780	0
09/11/2023	ALBI On 01-February-24			Index Future	924.6470	925.3710	924.6470	925.3710	100
09/11/2023	ALBI On 02-May-24			Index Future	945.2020	945.9410	945.2020	945.9410	0
09/11/2023	ALBI On 01-August-24			Index Future	966.3290	967.0820	966.3290	967.0820	0
09/11/2023	ALBI On 07-November-24			Index Future	989.6400	990.4100	989.6400	990.4100	0
09/11/2023	ALBI On 06-February-25			Index Future	1010.4830	1011.2650	1010.4830	1,011.2650	0
09/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	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
09/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	ES33 On 01-February-24			Bond Future	12.8077	12.7886	74.0844	74.1672	0
09/11/2023	ES33 On 02-May-24			Bond Future	12.9574	12.9374	71.9497	72.0342	0
09/11/2023	ES33 On 01-August-24			Bond Future	13.1122	13.0914	73.5734	73.6597	0
09/11/2023	ES33 On 07-November-24			Bond Future	13.2948	13.2730	71.5589	71.6470	0
09/11/2023	ES33 On 06-February-25			Bond Future	13.5064	13.4836	73.0722	73.1619	0
09/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	659.3800	569.7300	0.6594	0.5697	0
09/11/2023	ES42 On 01-February-24			Bond Future	13.2029	13.1837	70.2308	70.3270	0
09/11/2023	ES42 On 02-May-24			Bond Future	13.3414	13.3214	67.5462	67.6445	0
09/11/2023	ES42 On 01-August-24			Bond Future	13.4813	13.4605	69.0700	69.1704	0
09/11/2023	ES42 On 07-November-24			Bond Future	13.6425	13.6208	66.4812	66.5838	0
09/11/2023	ES42 On 06-February-25			Bond Future	13.8195	13.7970	67.8835	67.9880	0
09/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	509.9800	405.5200	0.5100	0.4055	0
09/11/2023	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
09/11/2023	GOVI On 01-February-24			GOVI	911.2130	911.9170	911.2130	911.9170	711
09/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	312330.0000	319370.0000	31.2330	31.9370	0
09/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	312230.0000	319270.0000	31.2230	31.9270	0
09/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	312130.0000	319170.0000	31.2130	31.9170	0
09/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 02-May-24			GOVI	931.4690	932.1880	931.4690	932.1880	0
09/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	195010.0000	187820.0000	19.5010	18.7820	0
09/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	195110.0000	187920.0000	19.5110	18.7920	0
09/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	195210.0000	188020.0000	19.5210	18.8020	0
09/11/2023	GOVI On 01-August-24			GOVI	952.2890	953.0220	952.2890	953.0220	0
09/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	89190.0000	96520.0000	8.9190	9.6520	0
09/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	89090.0000	96420.0000	8.9090	9.6420	0
09/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	88990.0000	96320.0000	8.8990	9.6320	0
09/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 07-November-24			GOVI	975.2620	976.0110	975.2620	976.0110	0
09/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	264820.0000	272310.0000	26.4820	27.2310	0
09/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	264720.0000	272210.0000	26.4720	27.2210	0
09/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	264620.0000	272110.0000	26.4620	27.2110	0
09/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GOVI On 06-February-25			GOVI	995.8020	996.5620	995.8020	996.5620	0
09/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	238020.0000	245620.0000	23.8020	24.5620	0
09/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/11/2023	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
09/11/2023	IGOV On 01-February-24			Index Future	341.2640	341.2810	341.2640	341.2810	606
09/11/2023	IGOV On 02-May-24			Index Future	348.9320	348.9490	348.9320	348.9490	16
09/11/2023	IGOV On 01-August-24			Index Future	356.8110	356.8270	356.8110	356.8270	0
09/11/2023	IGOV On 07-November-24			Index Future	365.5020	365.5180	365.5020	365.5180	0
09/11/2023	IGOV On 06-February-25			Index Future	373.2770	373.2910	373.2770	373.2910	0
09/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
09/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
09/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
09/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
09/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
09/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.3000	8.2800	91.7000	91.7200	0
09/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1800	8.1600	91.8200	91.8400	0
09/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0600	8.0400	91.9400	91.9600	0
09/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8700	7.8600	92.1300	92.1400	0
09/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8000	7.7900	92.2000	92.2100	0
09/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7200	7.7100	92.2800	92.2900	0
09/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.7000	7.6900	92.3000	92.3100	0
09/11/2023	R035 On 01-February-24			Bond Future	11.9994	11.9852	85.0213	85.0957	63,047
09/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	131.0100	139.5600	0.1310	0.1396	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7795.5000	7729.6900	7.7955	7.7297	0
09/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	438.7300	459.2900	0.4387	0.4593	400
09/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5212.9200	5159.1200	5.2129	5.1591	0
09/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2629.4500	2685.3400	2.6295	2.6853	0
09/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1695.2900	1676.8200	1.6953	1.6768	0
09/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2660.5000	2716.6500	2.6605	2.7167	0
09/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1675.0500	1656.8400	1.6751	1.6568	0
09/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2691.7100	2748.1100	2.6917	2.7481	0
09/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1655.0300	1637.0700	1.6550	1.6371	0
09/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7461.0300	7534.2000	7.4610	7.5342	0
09/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	322.4300	321.2400	0.3224	0.3212	400
09/11/2023	R035 On 02-May-24			Bond Future	12.1108	12.0960	82.3987	82.4746	100,132
09/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1017.3300	1043.3100	1.0173	1.0433	0
09/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5931.0000	5881.0900	5.9310	5.8811	0
09/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1030.2100	1056.4100	1.0302	1.0564	0
09/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5888.3100	5838.6200	5.8883	5.8386	0
09/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1043.0200	1069.4300	1.0430	1.0694	0
09/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5845.6100	5796.1300	5.8456	5.7961	0
09/11/2023	R035 On 01-August-24			Bond Future	12.2250	12.2096	84.2396	84.3170	0
09/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2552.0500	2591.3100	2.5521	2.5913	0
09/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4779.5300	4741.3700	4.7795	4.7414	0
09/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2574.5300	2613.9800	2.5745	2.6140	0
09/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4749.8500	4711.8800	4.7499	4.7119	0
09/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2597.1100	2636.7600	2.5971	2.6368	0
09/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4720.3100	4682.5400	4.7203	4.6825	0
09/11/2023	R035 On 07-November-24			Bond Future	12.3621	12.3460	81.7512	81.8303	19,584
09/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3332.8900	3376.4200	3.3329	3.3764	0
09/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4285.2100	4249.6300	4.2852	4.2496	0
09/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3357.3900	3401.0900	3.3574	3.4011	0
09/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4259.7500	4224.3400	4.2598	4.2243	0
09/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3381.9800	3425.8500	3.3820	3.4259	0
09/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4234.4200	4199.1800	4.2344	4.1992	0
09/11/2023	R035 On 06-February-25			Bond Future	12.5255	12.5088	83.4636	83.5440	0
09/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3895.0400	3940.2000	3.8950	3.9402	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4452.5300	4417.3400	4.4525	4.4173	0
09/11/2023	R053 On 01-February-24			Bond Future	12.4796	12.4704	97.4140	97.4808	0
09/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4949.0000	5010.9900	4.9490	5.0110	0
09/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1831.8700	1827.0600	1.8319	1.8271	0
09/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4996.2200	5058.3700	4.9962	5.0584	0
09/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1810.5700	1805.9200	1.8106	1.8059	0
09/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5043.4200	5105.7200	5.0434	5.1057	0
09/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1789.3400	1784.8400	1.7893	1.7848	0
09/11/2023	R053 On 02-May-24			Bond Future	12.5890	12.5795	93.7142	93.7824	5,189
09/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6051.2200	6106.2700	6.0512	6.1063	0
09/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3048.3200	3035.2300	3.0483	3.0352	0
09/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6095.1600	6150.3600	6.0952	6.1504	0
09/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3024.7400	3011.8000	3.0247	3.0118	0
09/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6139.1900	6194.5300	6.1392	6.1945	0
09/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3001.3500	2988.5500	3.0014	2.9886	0
09/11/2023	R053 On 01-August-24			Bond Future	12.7006	12.6908	95.8074	95.8769	0
09/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7014.2200	7066.8300	7.0142	7.0668	0
09/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4070.9500	4054.0700	4.0710	4.0541	0
09/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7055.7100	7108.4500	7.0557	7.1085	0
09/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4045.9800	4029.2300	4.0460	4.0292	0
09/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7097.5800	7150.4300	7.0976	7.1504	0
09/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4021.4900	4004.8500	4.0215	4.0049	0
09/11/2023	R053 On 07-November-24			Bond Future	12.8276	12.8174	92.2410	92.3120	0
09/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5760.9200	5806.3100	5.7609	5.8063	0
09/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6022.1700	5996.5800	6.0222	5.9966	0
09/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5797.5000	5843.0300	5.7975	5.8430	0
09/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5989.1000	5963.6500	5.9891	5.9637	0
09/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5833.8000	5879.4700	5.8338	5.8795	0
09/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5955.8400	5930.5300	5.9558	5.9305	0
09/11/2023	R053 On 06-February-25			Bond Future	12.9710	12.9604	94.1695	94.2415	0
09/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6077.8300	6122.6200	6.0778	6.1226	0
09/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6288.5900	6261.4200	6.2886	6.2614	0
09/11/2023	R186 On 01-February-24			Bond Future	8.9999	8.9946	105.0495	105.0630	85,953



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1596.6800	1610.6000	1.5967	1.6106	0
09/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	335.1400	335.5600	0.3351	0.3356	0
09/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1615.7700	1629.7200	1.6158	1.6297	0
09/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	329.2000	329.6500	0.3292	0.3297	0
09/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1635.1200	1649.0900	1.6351	1.6491	0
09/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	323.5300	324.0000	0.3235	0.3240	0
09/11/2023	R186 On 02-May-24			Bond Future	8.9955	8.9897	107.3845	107.3981	10,568
09/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	139.7500	142.8800	0.1398	0.1429	0
09/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2530.5700	2520.0600	2.5306	2.5201	0
09/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	142.4000	145.5700	0.1424	0.1456	0
09/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2509.1000	2498.6300	2.5091	2.4986	0
09/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	146.0800	149.3000	0.1461	0.1493	0
09/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2488.6600	2478.2400	2.4887	2.4782	0
09/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2147.6700	2160.3000	2.1477	2.1603	2,030
09/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	444.5600	443.5500	0.4446	0.4436	0
09/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3440.7600	3454.4300	3.4408	3.4544	0
09/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	215.0500	215.0800	0.2151	0.2151	2,030
09/11/2023	R186 On 01-August-24			Bond Future	8.9848	8.9784	104.4742	104.4879	0
09/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	883.9100	891.8200	0.8839	0.8918	0
09/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1539.2400	1533.4300	1.5392	1.5334	0
09/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	894.4600	902.4300	0.8945	0.9024	0
09/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1528.2100	1522.4600	1.5282	1.5225	0
09/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	905.0900	913.1000	0.9051	0.9131	0
09/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1517.2600	1511.5500	1.5173	1.5116	0
09/11/2023	R186 On 07-November-24			Bond Future	8.9696	8.9624	106.9912	107.0050	33,045
09/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1511.3300	1520.6900	1.5113	1.5207	0
09/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1204.1400	1199.6800	1.2041	1.1997	0
09/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1523.5900	1532.9800	1.5236	1.5330	0
09/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1197.2900	1192.8600	1.1973	1.1929	0
09/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1535.4700	1544.8900	1.5355	1.5449	0
09/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1190.0700	1185.6700	1.1901	1.1857	0
09/11/2023	R186 On 06-February-25			Bond Future	9.0421	9.0342	103.9184	103.9319	0
09/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1277.4800	1285.7200	1.2775	1.2857	0
09/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1298.1700	1292.8800	1.2982	1.2929	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	R202 On 01-February-24			Bond Future	255.5468	255.9755	255.5468	255.9755	5,070
09/11/2023	R202 On 02-May-24			Bond Future	261.2886	261.7266	261.2886	261.7266	0
09/11/2023	R202 On 01-August-24			Bond Future	262.0906	262.5369	262.0906	262.5369	0
09/11/2023	R202 On 07-November-24			Bond Future	268.4719	268.9285	268.4719	268.9285	0
09/11/2023	R202 On 06-February-25			Bond Future	268.9536	269.4168	268.9536	269.4168	0
09/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	2163.6000	2626.7500	2.1636	2.6268	0
09/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	R209 On 01-February-24			Bond Future	12.0642	12.0447	65.6041	65.6939	14,543
09/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1989.3800	2048.8300	1.9894	2.0488	0
09/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1733.8900	1703.5900	1.7339	1.7036	0
09/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2014.7600	2074.5600	2.0148	2.0746	0
09/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1713.6300	1683.6800	1.7136	1.6837	0
09/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2040.2900	2100.4300	2.0403	2.1004	0
09/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1693.5800	1663.9700	1.6936	1.6640	0
09/11/2023	R209 On 02-May-24			Bond Future	12.1679	12.1477	63.9091	64.0008	0
09/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	805.4600	832.8800	0.8055	0.8329	0
09/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5552.5400	5488.3300	5.5525	5.4883	0
09/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	815.8600	843.5400	0.8159	0.8435	0
09/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5512.9800	5449.0300	5.5130	5.4490	0
09/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	826.5000	854.4300	0.8265	0.8544	0
09/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5473.7200	5410.0200	5.4737	5.4100	0
09/11/2023	R209 On 01-August-24			Bond Future	12.2743	12.2534	65.3368	65.4304	0
09/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2143.5400	2187.8200	2.1435	2.1878	0
09/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4401.8700	4352.5900	4.4019	4.3526	0
09/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2162.8200	2207.3300	2.1628	2.2073	0
09/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4374.3800	4325.3300	4.3744	4.3253	0
09/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2182.4100	2227.1600	2.1824	2.2272	0
09/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4347.2400	4298.4300	4.3472	4.2984	0
09/11/2023	R209 On 07-November-24			Bond Future	12.3961	12.3744	63.7530	63.8486	5,137
09/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3114.3500	3166.2500	3.1144	3.1663	0
09/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3938.0200	3894.2500	3.9380	3.8943	0
09/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3136.1200	3188.2200	3.1361	3.1882	0
09/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3915.1600	3871.5900	3.9152	3.8716	0
09/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3157.7100	3210.0000	3.1577	3.2100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3892.1700	3848.7900	3.8922	3.8488	0
09/11/2023	R209 On 06-February-25			Bond Future	12.5370	12.5145	65.0881	65.1854	0
09/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3590.9200	3645.0700	3.5909	3.6451	0
09/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	4010.8000	3967.6200	4.0108	3.9676	0
09/11/2023	R210 On 01-February-24			Bond Future	229.8110	230.1892	229.8110	230.1892	501
09/11/2023	R210 On 02-May-24			Bond Future	231.7169	232.1028	231.7169	232.1028	0
09/11/2023	R210 On 01-August-24			Bond Future	236.9482	237.3424	236.9482	237.3424	0
09/11/2023	R210 On 07-November-24			Bond Future	239.3771	239.7794	239.3771	239.7794	0
09/11/2023	R210 On 06-February-25			Bond Future	244.4606	244.8702	244.4606	244.8702	0
09/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	4850.6100	5260.2400	4.8506	5.2602	0
09/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/11/2023	R213 On 01-February-24			Bond Future	10.9799	10.9706	83.8584	83.8978	29,778
09/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3574.4100	3612.4700	3.5744	3.6125	0
09/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	607.6100	606.2600	0.6076	0.6063	0
09/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3605.9700	3644.1000	3.6060	3.6441	0
09/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	598.9400	597.6600	0.5989	0.5977	0
09/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3637.6200	3675.8100	3.6376	3.6758	0
09/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	590.3900	589.1700	0.5904	0.5892	0
09/11/2023	R213 On 02-May-24			Bond Future	11.0698	11.0600	82.1633	82.2034	0
09/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	831.2500	847.1400	0.8313	0.8471	0
09/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4161.9800	4137.6900	4.1620	4.1377	0
09/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	842.7800	858.8100	0.8428	0.8588	0
09/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4130.2800	4106.1300	4.1303	4.1061	0
09/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	854.2300	870.3900	0.8542	0.8704	0
09/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4098.5200	4074.5000	4.0985	4.0745	0
09/11/2023	R213 On 01-August-24			Bond Future	11.1621	11.1519	83.9990	84.0400	0
09/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2142.9200	2166.1700	2.1429	2.1662	0
09/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3363.5300	3345.8600	3.3635	3.3459	0
09/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2161.5000	2184.8600	2.1615	2.1849	0
09/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3341.3400	3323.7800	3.3413	3.3238	0
09/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2180.1800	2203.6400	2.1802	2.2036	0
09/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3319.2800	3301.8200	3.3193	3.3018	0
09/11/2023	R213 On 07-November-24			Bond Future	11.2787	11.2680	82.4599	82.5016	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2993.3100	3018.7100	2.9933	3.0187	0
09/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3260.5900	3244.2900	3.2606	3.2443	0
09/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3013.8600	3039.3500	3.0139	3.0394	0
09/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3242.1800	3225.9700	3.2422	3.2260	0
09/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3034.8000	3060.3800	3.0348	3.0604	0
09/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3224.1900	3208.0700	3.2242	3.2081	0
09/11/2023	R213 On 06-February-25			Bond Future	11.4317	11.4204	84.1893	84.2314	0
09/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3187.0200	3212.0100	3.1870	3.2120	0
09/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3494.3400	3477.1900	3.4943	3.4772	0
09/11/2023	R214 On 01-February-24			Bond Future	12.3276	12.3081	61.7129	61.8048	14,140
09/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1418.1700	1469.4000	1.4182	1.4694	0
09/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2312.1300	2271.5100	2.3121	2.2715	0
09/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1439.9300	1491.5700	1.4399	1.4916	0
09/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2285.7100	2245.5000	2.2857	2.2455	0
09/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1461.8700	1513.9300	1.4619	1.5139	0
09/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2259.5200	2219.7300	2.2595	2.2197	0
09/11/2023	R214 On 02-May-24			Bond Future	12.4264	12.4063	59.7797	59.8736	10,172
09/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	864.0900	893.0800	0.8641	0.8931	0
09/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5640.7500	5575.9000	5.6408	5.5759	0
09/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	875.4100	904.6600	0.8754	0.9047	0
09/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5599.6300	5535.0400	5.5996	5.5350	0
09/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	886.8300	916.3400	0.8868	0.9163	0
09/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5558.6700	5494.3400	5.5587	5.4943	0
09/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1971.1800	2019.5600	1.9712	2.0196	10,000
09/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3423.8900	3378.4300	3.4239	3.3784	0
09/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2014.0000	2062.9600	2.0140	2.0630	7,110
09/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3370.2000	3325.3200	3.3702	3.3253	0
09/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3877.7900	3945.2600	3.8778	3.9453	0
09/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1870.0500	1843.6800	1.8701	1.8437	17,110
09/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5860.3900	5938.9100	5.8604	5.9389	0
09/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1100.2100	1084.8900	1.1002	1.0849	17,110
09/11/2023	R214 On 01-August-24			Bond Future	12.5268	12.5059	61.1153	61.2111	0
09/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2483.0100	2531.6800	2.4830	2.5317	0
09/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4205.5500	4158.4500	4.2056	4.1585	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2504.1100	2553.0100	2.5041	2.5530	0
09/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4178.6500	4131.7800	4.1787	4.1318	0
09/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2525.5100	2574.6400	2.5255	2.5746	0
09/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4152.1100	4105.4700	4.1521	4.1055	0
09/11/2023	R214 On 07-November-24			Bond Future	12.6448	12.6232	59.2788	59.3768	0
09/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3593.5400	3649.9700	3.5935	3.6500	0
09/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3796.8400	3755.3400	3.7968	3.7553	0
09/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3617.1000	3673.7300	3.6171	3.6737	0
09/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3774.9300	3733.6300	3.7749	3.7336	0
09/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3640.7300	3697.5500	3.6407	3.6976	0
09/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3753.1300	3712.0200	3.7531	3.7120	0
09/11/2023	R214 On 06-February-25			Bond Future	12.7817	12.7593	60.5204	60.6202	0
09/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3741.4700	3797.7200	3.7415	3.7977	0
09/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4061.6500	4018.1800	4.0617	4.0182	0
09/11/2023	R248 On 01-February-24			Bond Future	12.4574	12.4535	75.6932	75.7155	237,187
09/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	403.8800	414.7100	0.4039	0.4147	1,000
09/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6250.4000	6238.8800	6.2504	6.2389	0
09/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1463.2300	1484.6800	1.4632	1.4847	0
09/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3313.6300	3312.7300	3.3136	3.3127	0
09/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1487.0800	1508.6700	1.4871	1.5087	0
09/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3277.9100	3277.1500	3.2779	3.2772	0
09/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1511.1300	1532.8700	1.5111	1.5329	0
09/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3242.4700	3241.8600	3.2425	3.2419	0
09/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1870.9700	1894.5600	1.8710	1.8946	100
09/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2778.3000	2779.5400	2.7783	2.7795	0
09/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4584.9900	4613.6200	4.5850	4.6136	0
09/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1081.8500	1088.1300	1.0819	1.0881	1,100
09/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5661.2300	5689.9000	5.6612	5.6899	0
09/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	776.1700	782.4900	0.7762	0.7825	1,000
09/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7856.6300	7884.3000	7.8566	7.8843	0
09/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	401.2300	406.5500	0.4012	0.4066	1,100
09/11/2023	R248 On 02-May-24			Bond Future	12.5613	12.5573	72.9267	72.9495	12,631
09/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	834.0700	844.9300	0.8341	0.8449	1,500
09/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	7923.7200	7911.8300	7.9237	7.9118	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	905.6900	917.1000	0.9057	0.9171	0
09/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7599.3600	7588.0200	7.5994	7.5880	0
09/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	918.0700	929.5700	0.9181	0.9296	0
09/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7546.0800	7534.8300	7.5461	7.5348	0
09/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	930.4200	942.0100	0.9304	0.9420	0
09/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7492.8700	7481.7100	7.4929	7.4817	0
09/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2798.5800	2818.6100	2.7986	2.8186	1,500
09/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3714.8500	3712.1300	3.7149	3.7121	0
09/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5248.1500	5272.3800	5.2482	5.2724	0
09/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2020.9500	2022.4300	2.0210	2.0224	1,500
09/11/2023	R248 On 01-August-24			Bond Future	12.6670	12.6628	74.5559	74.5790	13,000
09/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3039.3400	3056.9500	3.0393	3.0570	0
09/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5122.2200	5116.7000	5.1222	5.1167	0
09/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3064.9800	3082.6500	3.0650	3.0827	0
09/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5089.6800	5084.2200	5.0897	5.0842	0
09/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3090.9700	3108.7100	3.0910	3.1087	0
09/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5057.5700	5052.1800	5.0576	5.0522	0
09/11/2023	R248 On 07-November-24			Bond Future	12.7910	12.7867	71.8976	71.9211	0
09/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4485.3400	4503.9800	4.4853	4.5040	0
09/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4545.1500	4540.2900	4.5452	4.5403	0
09/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4513.9300	4532.6100	4.5139	4.5326	0
09/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4519.3100	4514.4900	4.5193	4.5145	0
09/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4542.8700	4561.5900	4.5429	4.5616	0
09/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4493.9000	4489.1200	4.4939	4.4891	0
09/11/2023	R248 On 06-February-25			Bond Future	12.9343	12.9298	73.4026	73.4262	0
09/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4206.3500	4223.2100	4.2064	4.2232	0
09/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5420.1100	5413.3500	5.4201	5.4134	0
09/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0