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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For October 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	2025 On 02-November-23			Bond Future	172.6693	172.6721	172.6693	172.6721	4,757
09/10/2023	2025 On 01-February-24			Bond Future	174.7397	174.7426	174.7397	174.7426	8,038
09/10/2023	2025 On 02-May-24			Bond Future	178.7143	178.7172	178.7143	178.7172	0
09/10/2023	2025 On 01-August-24			Bond Future	181.0031	181.0060	181.0031	181.0060	0
09/10/2023	2025 On 07-November-24			Bond Future	185.3822	185.3845	185.3822	185.3845	0
09/10/2023	2029 On 02-November-23			Bond Future	124.7771	124.7238	124.7771	124.7238	1,782
09/10/2023	2029 On 01-February-24			Bond Future	127.5687	127.5143	127.5687	127.5143	2,664
09/10/2023	2029 On 02-May-24			Bond Future	129.1049	129.0491	129.1049	129.0491	0
09/10/2023	2029 On 01-August-24			Bond Future	132.0860	132.0287	132.0860	132.0287	0
09/10/2023	2029 On 07-November-24			Bond Future	133.8815	133.8220	133.8815	133.8220	0
09/10/2023	2030 On 02-November-23			Bond Future	10.9345	10.9408	89.1128	89.0875	50,906

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
09/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5773.3500	5798.6600	5.7734	5.7987	0
09/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0500	0.1100	0.0001	0.0001	500
09/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4377.4900	4402.8600	4.3775	4.4029	0
09/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.8600	1.4700	0.0009	0.0015	800
09/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3604.6200	3630.5400	3.6046	3.6305	0
09/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	49.7300	61.2900	0.0497	0.0613	500
09/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2298.1900	2335.0600	2.2982	2.3351	0
09/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	225.6600	251.5000	0.2257	0.2515	500
09/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1515.6400	1566.7900	1.5156	1.5668	0
09/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	493.7300	526.6300	0.4937	0.5266	0
09/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1042.5900	1100.8000	1.0426	1.1008	0
09/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	512.0600	545.1700	0.5121	0.5452	0
09/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1019.9800	1078.4000	1.0200	1.0784	0
09/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	530.7600	564.0600	0.5308	0.5641	0
09/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	997.7600	1056.3700	0.9978	1.0564	0
09/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1243.4800	1273.7000	1.2435	1.2737	500
09/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	493.9600	549.4900	0.4940	0.5495	0
09/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2207.2600	2223.5100	2.2073	2.2235	0
09/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	222.9300	264.4900	0.2229	0.2645	500
09/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2687.3700	2696.5300	2.6874	2.6965	0
09/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	152.6800	187.1500	0.1527	0.1872	800
09/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5240.5300	5224.9400	5.2405	5.2249	0
09/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	20.4100	30.1300	0.0204	0.0301	500
09/10/2023	2030 On 01-February-24			Bond Future	11.0374	11.0440	87.0787	87.0529	46,452
09/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	259.8500	268.8600	0.2599	0.2689	400
09/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6281.7200	6316.5700	6.2817	6.3166	0
09/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	406.9200	417.6700	0.4069	0.4177	500
09/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5072.2800	5108.8700	5.0723	5.1089	0
09/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	429.7500	440.6900	0.4298	0.4407	1,360
09/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4927.2900	4964.0700	4.9273	4.9641	0
09/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	472.4300	483.6700	0.4724	0.4837	500
09/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4677.2000	4714.2800	4.6772	4.7143	0
09/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	518.7700	530.2900	0.5188	0.5303	400

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09/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4431.9400	4469.3000	4.4319	4.4693	0
09/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	584.1400	595.9400	0.5841	0.5959	200
09/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4124.1000	4161.7400	4.1241	4.1617	0
09/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	802.8700	815.2500	0.8029	0.8153	500
09/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3397.7200	3435.9400	3.3977	3.4359	0
09/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1734.2600	1744.8300	1.7343	1.7448	0
09/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1881.6200	1918.0300	1.8816	1.9180	700
09/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2411.6400	2419.2300	2.4116	2.4192	0
09/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1347.2900	1380.7200	1.3473	1.3807	1,360
09/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2508.2700	2515.4000	2.5083	2.5154	0
09/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1289.1100	1322.0800	1.2891	1.3221	0
09/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2532.7900	2539.8000	2.5328	2.5398	0
09/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1274.9900	1307.8400	1.2750	1.3078	0
09/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2557.2300	2564.1300	2.5572	2.5641	0
09/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1260.8000	1293.5400	1.2608	1.2935	0
09/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3565.3100	3567.1500	3.5653	3.5672	0
09/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	817.1900	844.8700	0.8172	0.8449	200
09/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3853.0800	3853.5200	3.8531	3.8535	0
09/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	728.0900	754.3700	0.7281	0.7544	500
09/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3882.3100	3882.6100	3.8823	3.8826	0
09/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	719.7500	745.8900	0.7198	0.7459	500
09/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4600.6100	4597.5100	4.6006	4.5975	0
09/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	542.6700	565.4100	0.5427	0.5654	400
09/10/2023	2030 On 02-May-24			Bond Future	11.1449	11.1519	89.0387	89.0123	0
09/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	552.0500	558.5700	0.5521	0.5586	1,000
09/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6442.5600	6475.5400	6.4426	6.4755	0
09/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	643.5100	650.2000	0.6435	0.6502	0
09/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5916.9000	5950.0500	5.9169	5.9501	0
09/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	649.9300	656.6200	0.6499	0.6566	0
09/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5882.3600	5915.5100	5.8824	5.9155	0
09/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	656.5800	663.2900	0.6566	0.6633	0
09/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5848.0700	5881.2400	5.8481	5.8812	0
09/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	908.2200	914.9000	0.9082	0.9149	1,000
09/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4761.3500	4794.4900	4.7614	4.7945	0

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09/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1453.7200	1459.6600	1.4537	1.4597	500
09/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3481.3300	3513.7300	3.4813	3.5137	0
09/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1761.2200	1766.4300	1.7612	1.7664	1,080
09/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	3009.3900	3041.0600	3.0094	3.0411	0
09/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2311.8800	2315.6000	2.3119	2.3156	500
09/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2406.7900	2436.9700	2.4068	2.4370	0
09/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4241.8300	4239.5900	4.2418	4.2396	0
09/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1279.2000	1303.4200	1.2792	1.3034	1,000
09/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5455.8800	5450.0300	5.4559	5.4500	0
09/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	908.0100	928.6200	0.9080	0.9286	1,080
09/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7732.5200	7720.8800	7.7325	7.7209	0
09/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	499.7900	514.6100	0.4998	0.5146	500
09/10/2023	2030 On 01-August-24			Bond Future	11.2558	11.2632	87.0684	87.0413	0
09/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1295.4000	1298.3800	1.2954	1.2984	0
09/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4627.7300	4657.8600	4.6277	4.6579	0
09/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1307.8700	1310.8400	1.3079	1.3108	0
09/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4601.7100	4631.8300	4.6017	4.6318	0
09/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1320.1500	1323.0900	1.3202	1.3231	0
09/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4575.5100	4605.6000	4.5755	4.6056	0
09/10/2023	2030 On 07-November-24			Bond Future	11.3953	11.4033	89.1503	89.1222	221
09/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1803.7800	1803.1000	1.8038	1.8031	0
09/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4157.3500	4184.7900	4.1574	4.1848	0
09/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1818.2100	1817.4900	1.8182	1.8175	0
09/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4135.2700	4162.6700	4.1353	4.1627	0
09/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1832.6900	1831.9400	1.8327	1.8319	0
09/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	4113.2700	4140.6400	4.1133	4.1406	0
09/10/2023	2032 On 02-November-23			Bond Future	11.8105	11.8169	82.1937	82.1642	127,934
09/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
09/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7051.9500	7081.3800	7.0520	7.0814	0
09/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	500
09/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5889.8000	5919.2400	5.8898	5.9192	0
09/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	500
09/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5839.7200	5869.1600	5.8397	5.8692	0
09/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0400	0.0900	0.0000	0.0001	500

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09/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5241.7500	5271.2300	5.2418	5.2712	0
09/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.2400	0.4600	0.0002	0.0005	10,000
09/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4551.0200	4580.6700	4.5510	4.5807	0
09/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1.3100	2.1600	0.0013	0.0022	0
09/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3819.7800	3850.0600	3.8198	3.8501	500
09/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	5.7500	8.3900	0.0058	0.0084	500
09/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3388.7500	3420.8200	3.3888	3.4208	0
09/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	28.5400	36.7600	0.0285	0.0368	0
09/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2787.6600	2825.3100	2.7877	2.8253	0
09/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	31.6400	40.4300	0.0316	0.0404	0
09/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2743.0200	2781.2400	2.7430	2.7812	0
09/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	34.9600	44.3500	0.0350	0.0444	0
09/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2698.6300	2737.4500	2.6986	2.7375	0
09/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	51.0000	62.9600	0.0510	0.0630	0
09/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2524.2000	2565.5900	2.5242	2.5656	500
09/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	241.3900	269.0200	0.2414	0.2690	0
09/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1677.0700	1734.1300	1.6771	1.7341	500
09/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	392.1400	425.0000	0.3921	0.4250	0
09/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1361.7900	1424.0800	1.3618	1.4241	15,500
09/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	772.8800	809.7100	0.7729	0.8097	0
09/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	912.3200	978.5800	0.9123	0.9786	500
09/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1094.9000	1130.3100	1.0949	1.1303	0
09/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	686.9900	751.8300	0.6870	0.7518	0
09/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2299.5700	2319.1200	2.2996	2.3191	0
09/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	278.4000	327.3800	0.2784	0.3274	500
09/10/2023	2032 On 01-February-24			Bond Future	11.9354	11.9421	84.0123	83.9822	56,269
09/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	114.0500	119.8800	0.1141	0.1199	1,200
09/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9339.5100	9375.4200	9.3395	9.3754	0
09/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	314.3200	324.4100	0.3143	0.3244	500
09/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6623.2700	6663.4400	6.6233	6.6634	0
09/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	412.2700	423.5700	0.4123	0.4236	1,200
09/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5889.5500	5930.9300	5.8896	5.9309	0
09/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	425.3500	436.7900	0.4254	0.4368	200
09/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5805.4700	5846.9900	5.8055	5.8470	0

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09/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	687.1000	700.3600	0.6871	0.7004	500
09/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4579.1000	4622.4400	4.5791	4.6224	0
09/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1728.4500	1742.0300	1.7285	1.7420	0
09/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2561.6100	2605.2700	2.5616	2.6053	200
09/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1901.7900	1914.9300	1.9018	1.9149	0
09/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2374.0200	2417.2400	2.3740	2.4172	0
09/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1924.0800	1937.1600	1.9241	1.9372	0
09/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2351.3400	2394.5000	2.3513	2.3945	0
09/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1946.5100	1959.5200	1.9465	1.9595	0
09/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2328.8300	2371.9200	2.3288	2.3719	0
09/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3682.1600	3687.9800	3.6822	3.6880	0
09/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1211.9100	1247.8100	1.2119	1.2478	200
09/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4052.1200	4056.2100	4.0521	4.0562	0
09/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1069.6600	1103.8300	1.0697	1.1038	1,200
09/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4401.1300	4403.5800	4.4011	4.4036	0
09/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	953.0100	985.5400	0.9530	0.9855	500
09/10/2023	2032 On 02-May-24			Bond Future	12.0621	12.0692	81.7407	81.7099	0
09/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	513.6900	520.7900	0.5137	0.5208	1,000
09/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8394.7300	8432.6300	8.3947	8.4326	0
09/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	628.3200	635.8400	0.6283	0.6358	0
09/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7630.2100	7668.5300	7.6302	7.6685	0
09/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	635.2200	642.7600	0.6352	0.6428	0
09/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7588.5900	7626.9300	7.5886	7.6269	0
09/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	642.1900	649.7500	0.6422	0.6498	0
09/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7547.0900	7585.4500	7.5471	7.5855	0
09/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	663.6300	671.2500	0.6636	0.6713	500
09/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7423.3000	7461.7200	7.4233	7.4617	0
09/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	708.1100	715.8300	0.7081	0.7158	1,550
09/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7178.2600	7216.7800	7.1783	7.2168	0
09/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	883.3000	891.2500	0.8833	0.8913	1,000
09/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6349.8100	6388.5600	6.3498	6.3886	0
09/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1113.1900	1121.1000	1.1132	1.1211	500
09/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5497.5100	5536.2200	5.4975	5.5362	0
09/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1445.2100	1452.7400	1.4452	1.4527	1,550

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4627.2700	4665.6000	4.6273	4.6656	0
09/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5066.6200	5064.3000	5.0666	5.0643	0
09/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1521.0900	1549.5700	1.5211	1.5496	1,000
09/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5922.6500	5917.7900	5.9227	5.9178	0
09/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1237.8300	1263.7700	1.2378	1.2638	500
09/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6457.7800	6451.3800	6.4578	6.4514	0
09/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1092.0200	1116.4200	1.0920	1.1164	1,550
09/10/2023	2032 On 01-August-24			Bond Future	12.1902	12.1976	83.6093	83.5778	0
09/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1332.3100	1336.3300	1.3323	1.3363	0
09/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	6007.3800	6042.9300	6.0074	6.0429	0
09/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1343.7500	1347.7400	1.3438	1.3477	0
09/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5973.1100	6008.6300	5.9731	6.0086	0
09/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1355.2600	1359.2300	1.3553	1.3592	0
09/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5938.9400	5974.4400	5.9389	5.9744	0
09/10/2023	2032 On 07-November-24			Bond Future	12.3547	12.3626	81.4412	81.4087	243
09/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1759.0000	1759.1300	1.7590	1.7591	0
09/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5521.9500	5554.6500	5.5220	5.5547	0
09/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1771.8700	1771.9600	1.7719	1.7720	0
09/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5491.0300	5523.6900	5.4910	5.5237	0
09/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1785.1200	1785.1600	1.7851	1.7852	0
09/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5460.5300	5493.1400	5.4605	5.4931	0
09/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2020.2200	2019.7000	2.0202	2.0197	1,615
09/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5042.7600	5074.8100	5.0428	5.0748	0
09/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5988.8600	5978.8800	5.9889	5.9789	0
09/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1973.0700	1995.6600	1.9731	1.9957	1,615
09/10/2023	2033 On 02-November-23			Bond Future	117.0450	116.9259	117.0450	116.9259	1,771
09/10/2023	2033 On 01-February-24			Bond Future	119.6636	119.5419	119.6636	119.5419	6,284
09/10/2023	2033 On 02-May-24			Bond Future	120.9247	120.8001	120.9247	120.8001	0
09/10/2023	2033 On 01-August-24			Bond Future	123.7169	123.5893	123.7169	123.5893	0
09/10/2023	2033 On 07-November-24			Bond Future	125.2112	125.0802	125.2112	125.0802	0
09/10/2023	2037 On 02-November-23			Bond Future	12.7382	12.7245	75.4761	75.5450	45,966
09/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	4.0500	7.3400	0.0041	0.0073	0
09/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6355.2100	6289.5900	6.3552	6.2896	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	4.3300	7.8100	0.0043	0.0078	0
09/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6298.7200	6233.2900	6.2987	6.2333	0
09/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	4.6400	8.3000	0.0046	0.0083	0
09/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6242.3200	6177.0700	6.2423	6.1771	0
09/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	73.4700	100.2100	0.0735	0.1002	731
09/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3819.1400	3776.9700	3.8191	3.7770	0
09/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	574.8700	657.0200	0.5749	0.6570	731
09/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1683.8400	1697.0800	1.6838	1.6971	0
09/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5501.0900	5581.4800	5.5011	5.5815	0
09/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	36.4200	47.9000	0.0364	0.0479	731
09/10/2023	2037 On 01-February-24			Bond Future	12.8730	12.8587	72.8899	72.9603	111,306
09/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	799.5100	840.4600	0.7995	0.8405	2,500
09/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4819.7200	4790.2500	4.8197	4.7903	0
09/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1139.1500	1188.4800	1.1392	1.1885	0
09/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3997.4200	3976.3300	3.9974	3.9763	0
09/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1156.4400	1206.1400	1.1564	1.2061	0
09/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3962.5100	3941.7900	3.9625	3.9418	0
09/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1173.9000	1223.9600	1.1739	1.2240	0
09/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3927.8200	3907.4600	3.9278	3.9075	0
09/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2531.3000	2600.0400	2.5313	2.6000	0
09/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2250.6900	2249.0100	2.2507	2.2490	2,500
09/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5778.9500	5859.6600	5.7790	5.8597	0
09/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	828.7000	838.9900	0.8287	0.8390	2,500
09/10/2023	2037 On 02-May-24			Bond Future	13.0099	12.9951	74.5305	74.6025	0
09/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	570.0000	594.1400	0.5700	0.5941	0
09/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8865.7800	8817.9700	8.8658	8.8180	0
09/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	577.5500	601.9000	0.5776	0.6019	0
09/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8816.5800	8768.9800	8.8166	8.7690	0
09/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	585.1800	609.7400	0.5852	0.6097	0
09/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8767.5100	8720.1200	8.7675	8.7201	0
09/10/2023	2037 On 01-August-24			Bond Future	13.1515	13.1360	71.9780	72.0516	0
09/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1573.9500	1611.6500	1.5740	1.6117	0
09/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6895.3900	6859.5300	6.8954	6.8595	0
09/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1587.4600	1625.3400	1.5875	1.6253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6856.1300	6820.4500	6.8561	6.8205	0
09/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1601.0500	1639.1200	1.6011	1.6391	1,383
09/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6817.0000	6781.5100	6.8170	6.7815	0
09/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3760.7700	3818.5500	3.7608	3.8186	0
09/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3672.6500	3656.8700	3.6727	3.6569	1,383
09/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5584.9600	5651.3100	5.5850	5.6513	0
09/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2505.4000	2498.1900	2.5054	2.4982	1,383
09/10/2023	2037 On 07-November-24			Bond Future	13.3140	13.2979	73.6978	73.7728	469
09/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2399.7700	2442.6100	2.3998	2.4426	0
09/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5995.2900	5963.0600	5.9953	5.9631	0
09/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2418.2800	2461.3000	2.4183	2.4613	0
09/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5963.7500	5931.7000	5.9638	5.9317	0
09/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2436.8800	2480.0700	2.4369	2.4801	0
09/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5932.3400	5900.4600	5.9323	5.9005	0
09/10/2023	2038 On 02-November-23			Bond Future	126.5235	126.3542	126.5235	126.3542	2,726
09/10/2023	2038 On 01-February-24			Bond Future	127.3375	127.1645	127.3375	127.1645	1,961
09/10/2023	2038 On 02-May-24			Bond Future	130.2339	130.0569	130.2339	130.0569	0
09/10/2023	2038 On 01-August-24			Bond Future	131.1734	130.9923	131.1734	130.9923	0
09/10/2023	2038 On 07-November-24			Bond Future	134.3460	134.1600	134.3460	134.1600	0
09/10/2023	2040 On 02-November-23			Bond Future	12.9435	12.9399	75.8978	75.9166	33,063
09/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.6100	1.2600	0.0006	0.0013	875
09/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8294.0100	8275.8100	8.2940	8.2758	0
09/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	1.1500	2.2300	0.0012	0.0022	0
09/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7797.4600	7779.6900	7.7975	7.7797	0
09/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	1.2400	2.3900	0.0012	0.0024	0
09/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7735.7400	7718.0400	7.7357	7.7180	0
09/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	1.3400	2.5600	0.0013	0.0026	0
09/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7674.1100	7656.4800	7.6741	7.6565	0
09/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	5.6600	9.3900	0.0057	0.0094	128
09/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6458.8400	6443.7200	6.4588	6.4437	0
09/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	37.5200	52.1900	0.0375	0.0522	225
09/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4714.0600	4709.8800	4.7141	4.7099	0
09/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	393.7700	450.9900	0.3938	0.4510	128

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09/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2243.5300	2281.9000	2.2435	2.2819	0
09/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1183.1400	1260.4500	1.1831	1.2605	0
09/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1043.4900	1101.9500	1.0435	1.1020	875
09/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1582.5000	1659.7600	1.5825	1.6598	0
09/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	763.6200	822.0300	0.7636	0.8220	1,100
09/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3705.0200	3758.3000	3.7050	3.7583	0
09/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	169.5400	203.9700	0.1695	0.2040	128
09/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4860.3700	4900.7900	4.8604	4.9008	0
09/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	74.6800	96.2500	0.0747	0.0963	1,100
09/10/2023	2040 On 01-February-24			Bond Future	13.0795	13.0758	73.0706	73.0899	118,488
09/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	885.7600	915.4800	0.8858	0.9155	0
09/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4941.6300	4952.0600	4.9416	4.9521	0
09/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	900.9200	930.8800	0.9009	0.9309	0
09/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4900.3600	4911.0300	4.9004	4.9110	0
09/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	916.1200	946.3100	0.9161	0.9463	0
09/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4859.1900	4870.0900	4.8592	4.8701	0
09/10/2023	2040 On 02-May-24			Bond Future	13.2171	13.2133	74.7153	74.7349	0
09/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	565.9800	582.0000	0.5660	0.5820	0
09/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9605.7900	9602.1400	9.6058	9.6021	0
09/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	573.6800	589.8200	0.5737	0.5898	0
09/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9552.3000	9548.7700	9.5523	9.5488	0
09/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	581.4500	597.7200	0.5815	0.5977	0
09/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9498.9600	9495.5600	9.4990	9.4956	0
09/10/2023	2040 On 01-August-24			Bond Future	13.3593	13.3553	71.9166	71.9366	0
09/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1719.4300	1742.1900	1.7194	1.7422	0
09/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7229.7600	7232.4600	7.2298	7.2325	0
09/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1734.0300	1756.8700	1.7340	1.7569	0
09/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7188.2300	7191.0100	7.1882	7.1910	0
09/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1748.7200	1771.6400	1.7487	1.7716	0
09/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7146.8600	7149.7200	7.1469	7.1497	0
09/10/2023	2040 On 07-November-24			Bond Future	13.5214	13.5173	73.6345	73.6547	953
09/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2761.8800	2785.3600	2.7619	2.7854	0
09/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6231.0000	6234.2200	6.2310	6.2342	0
09/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2782.3000	2805.8500	2.7823	2.8059	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6198.6100	6201.9000	6.1986	6.2019	0
09/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2802.5000	2826.1100	2.8025	2.8261	0
09/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6166.0600	6169.4100	6.1661	6.1694	0
09/10/2023	2044 On 02-November-23			Bond Future	13.0276	13.0240	72.0401	72.0590	49,026
09/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.4300	0.9100	0.0004	0.0009	0
09/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8541.5900	8523.1900	8.5416	8.5232	0
09/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.4600	0.9900	0.0005	0.0010	0
09/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8478.0300	8459.6800	8.4780	8.4597	0
09/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.5000	1.0600	0.0005	0.0011	0
09/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8414.5700	8396.2500	8.4146	8.3963	0
09/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	11.7100	18.1300	0.0117	0.0181	5,860
09/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5773.6900	5761.2300	5.7737	5.7612	0
09/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	474.2200	535.0800	0.4742	0.5351	0
09/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1955.6500	1997.6300	1.9557	1.9976	5,860
09/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1005.4500	1079.8700	1.0055	1.0799	0
09/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1150.2900	1205.8300	1.1503	1.2058	6,375
09/10/2023	2044 On 01-February-24			Bond Future	13.1602	13.1565	69.2527	69.2721	53,788
09/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	696.1400	722.6200	0.6961	0.7226	0
09/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5551.5900	5558.7000	5.5516	5.5587	0
09/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	709.0200	735.7400	0.7090	0.7357	0
09/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5506.7600	5514.1100	5.5068	5.5141	0
09/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	722.0500	749.0300	0.7221	0.7490	0
09/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5462.1600	5469.7700	5.4622	5.4698	0
09/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2756.5300	2799.6800	2.7565	2.7997	0
09/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2296.8800	2320.6600	2.2969	2.3207	5,000
09/10/2023	2044 On 02-May-24			Bond Future	13.2941	13.2902	70.8115	70.8312	0
09/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	537.0800	552.6200	0.5371	0.5526	0
09/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9798.4800	9794.3300	9.7985	9.7943	0
09/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	544.5800	560.2400	0.5446	0.5602	0
09/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9743.4600	9739.4300	9.7435	9.7394	0
09/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	552.1500	567.9400	0.5522	0.5679	0
09/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9688.5900	9684.6900	9.6886	9.6847	0
09/10/2023	2044 On 01-August-24			Bond Future	13.4322	13.4282	68.0487	68.0688	0
09/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1553.6300	1575.4000	1.5536	1.5754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7716.8400	7718.5300	7.7168	7.7185	0
09/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1567.5600	1589.4200	1.5676	1.5894	0
09/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7673.3000	7675.0800	7.6733	7.6751	0
09/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1581.3700	1603.3100	1.5814	1.6033	0
09/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7629.7000	7631.5600	7.6297	7.6316	0
09/10/2023	2044 On 07-November-24			Bond Future	13.5890	13.5849	69.6740	69.6944	0
09/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2759.1100	2782.6800	2.7591	2.7827	0
09/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6265.2500	6268.4400	6.2653	6.2684	0
09/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2779.3900	2803.0200	2.7794	2.8030	0
09/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6232.4600	6235.7100	6.2325	6.2357	0
09/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2799.7300	2823.4300	2.7997	2.8234	0
09/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6199.8000	6203.1200	6.1998	6.2031	0
09/10/2023	2046 On 02-November-23			Bond Future	108.0480	108.0271	108.0480	108.0271	10,546
09/10/2023	2046 On 01-February-24			Bond Future	110.4653	110.4439	110.4653	110.4439	10,593
09/10/2023	2046 On 02-May-24			Bond Future	110.8325	110.8102	110.8325	110.8102	0
09/10/2023	2046 On 01-August-24			Bond Future	113.3914	113.3687	113.3914	113.3687	0
09/10/2023	2046 On 07-November-24			Bond Future	113.9333	113.9091	113.9333	113.9091	0
09/10/2023	2050 On 02-November-23			Bond Future	109.9140	109.3387	109.9140	109.3387	9,770
09/10/2023	2050 On 01-February-24			Bond Future	110.1256	109.5373	110.1256	109.5373	9,695
09/10/2023	2050 On 02-May-24			Bond Future	112.6304	112.0289	112.6304	112.0289	0
09/10/2023	2050 On 01-August-24			Bond Future	112.9272	112.3112	112.9272	112.3112	0
09/10/2023	2050 On 07-November-24			Bond Future	115.6581	115.0268	115.6581	115.0268	0
09/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	AL37 On 02-November-23			Index Future	892.6410	892.2650	892.6410	892.2650	0
09/10/2023	AL37 On 01-February-24			Index Future	912.3910	912.0080	912.3910	912.0080	0
09/10/2023	AL37 On 02-May-24			Index Future	932.9310	932.5380	932.9310	932.5380	0
09/10/2023	AL37 On 01-August-24			Index Future	954.2660	953.8620	954.2660	953.8620	0
09/10/2023	AL37 On 07-November-24			Index Future	977.1530	976.7290	977.1530	976.7290	0
09/10/2023	AL7T On 02-November-23			Index Future	998.9760	998.9330	998.9760	998.9330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	AL7T On 01-February-24			Index Future	1021.0790	1021.0360	1021.0790	1,021.0360	0
09/10/2023	AL7T On 02-May-24			Index Future	1044.0650	1044.0210	1044.0650	1,044.0210	0
09/10/2023	AL7T On 01-August-24			Index Future	1067.9420	1067.8940	1067.9420	1,067.8940	0
09/10/2023	AL7T On 07-November-24			Index Future	1093.5550	1093.4950	1093.5550	1,093.4950	0
09/10/2023	ALBI On 02-November-23			Index Future	876.2710	876.2250	876.2710	876.2250	107
09/10/2023	ALBI On 01-February-24			Index Future	895.6590	895.6130	895.6590	895.6130	17
09/10/2023	ALBI On 02-May-24			Index Future	915.8230	915.7740	915.8230	915.7740	0
09/10/2023	ALBI On 01-August-24			Index Future	936.7660	936.7140	936.7660	936.7140	0
09/10/2023	ALBI On 07-November-24			Index Future	959.2330	959.1710	959.2330	959.1710	0
09/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	ES33 On 02-November-23			Bond Future	13.2433	13.2300	69.9563	70.0123	0
09/10/2023	ES33 On 01-February-24			Bond Future	13.4157	13.4018	71.5214	71.5787	0
09/10/2023	ES33 On 02-May-24			Bond Future	13.5877	13.5731	69.3485	69.4070	0
09/10/2023	ES33 On 01-August-24			Bond Future	13.7619	13.7467	70.9493	71.0092	0
09/10/2023	ES33 On 07-November-24			Bond Future	13.9803	13.9644	68.8586	68.9196	0
09/10/2023	ES42 On 02-November-23			Bond Future	13.7004	13.6972	65.6205	65.6358	0
09/10/2023	ES42 On 01-February-24			Bond Future	13.8571	13.8537	67.0886	67.1043	0
09/10/2023	ES42 On 02-May-24			Bond Future	14.0191	14.0156	64.3518	64.3678	0
09/10/2023	ES42 On 01-August-24			Bond Future	14.1796	14.1760	65.8371	65.8533	0
09/10/2023	ES42 On 07-November-24			Bond Future	14.3762	14.3724	63.1579	63.1743	0
09/10/2023	GOVI On 02-November-23			GOVI	863.5430	863.4970	863.5430	863.4970	821
09/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	222570.0000	223030.0000	22.2570	22.3030	0
09/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	222670.0000	223130.0000	22.2670	22.3130	0
09/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	222770.0000	223230.0000	22.2770	22.3230	0
09/10/2023	GOVI On 01-February-24			GOVI	882.6500	882.6030	882.6500	882.6030	0
09/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	26700.0000	26230.0000	2.6700	2.6230	0
09/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	26600.0000	26130.0000	2.6600	2.6130	0
09/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	26500.0000	26030.0000	2.6500	2.6030	0
09/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 02-May-24			GOVI	902.5200	902.4710	902.5200	902.4710	0
09/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	484500.0000	484990.0000	48.4500	48.4990	0
09/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	484600.0000	485090.0000	48.4600	48.5090	0
09/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	484700.0000	485190.0000	48.4700	48.5190	0
09/10/2023	GOVI On 01-August-24			GOVI	923.1590	923.1070	923.1590	923.1070	0
09/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	202110.0000	202630.0000	20.2110	20.2630	0
09/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	202210.0000	202730.0000	20.2210	20.2730	0
09/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	202310.0000	202830.0000	20.2310	20.2830	0
09/10/2023	GOVI On 07-November-24			GOVI	945.3000	945.2380	945.3000	945.2380	0
09/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	34800.0000	35420.0000	3.4800	3.5420	0
09/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	34900.0000	35520.0000	3.4900	3.5520	0
09/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	35000.0000	35620.0000	3.5000	3.5620	0
09/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/10/2023	IGOV On 02-November-23			Index Future	328.3870	328.0150	328.3870	328.0150	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	IGOV On 01-February-24			Index Future	335.7340	335.3540	335.7340	335.3540	0
09/10/2023	IGOV On 02-May-24			Index Future	343.3710	342.9820	343.3710	342.9820	0
09/10/2023	IGOV On 01-August-24			Index Future	351.3010	350.9010	351.3010	350.9010	0
09/10/2023	IGOV On 07-November-24			Index Future	359.8080	359.3950	359.8080	359.3950	0
09/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3650	8.3600	91.6350	91.6400	0
09/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.4000	8.3900	91.6000	91.6100	0
09/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5450	8.5700	91.4550	91.4300	0
09/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5500	8.5700	91.4500	91.4300	0
09/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.6000	8.6400	91.4000	91.3600	0
09/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5950	8.6400	91.4050	91.3600	0
09/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.5500	8.5900	91.4500	91.4100	0
09/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.4200	8.5000	91.5800	91.5000	0
09/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.3200	8.4300	91.6800	91.5700	0
09/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.2550	8.3500	91.7450	91.6500	0
09/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.2100	8.3100	91.7900	91.6900	0
09/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.2600	8.4000	91.7400	91.6000	0
09/10/2023	R035 On 02-November-23			Bond Future	12.4395	12.4258	80.2979	80.3670	132,406
09/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0200	0.0700	0.0000	0.0001	400
09/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10008.0500	9939.0800	10.0081	9.9391	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	1.5200	3.0500	0.0015	0.0031	400
09/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7089.2300	7021.7400	7.0892	7.0217	0
09/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	10.9900	18.0100	0.0110	0.0180	0
09/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5466.1200	5404.1200	5.4661	5.4041	0
09/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	11.6900	19.0400	0.0117	0.0190	0
09/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5411.3100	5349.6400	5.4113	5.3496	0
09/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	12.4400	20.1400	0.0124	0.0201	0
09/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5356.5900	5295.2700	5.3566	5.2953	0
09/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	62.4400	86.4300	0.0624	0.0864	6,500
09/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3928.2500	3883.2200	3.9283	3.8832	0
09/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	77.1800	104.7500	0.0772	0.1048	731
09/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3727.0900	3685.6400	3.7271	3.6856	0
09/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	598.3600	681.5400	0.5984	0.6815	731
09/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1615.5400	1629.7000	1.6155	1.6297	0
09/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2397.2600	2501.1600	2.3973	2.5012	0
09/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	361.4700	396.3500	0.3615	0.3964	400
09/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5552.6300	5632.3700	5.5526	5.6324	0
09/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	33.1000	43.8200	0.0331	0.0438	731
09/10/2023	R035 On 01-February-24			Bond Future	12.5793	12.5651	82.0747	82.1452	32,016
09/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	76.0400	84.4500	0.0760	0.0845	400
09/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10687.2200	10625.0500	10.6872	10.6251	0
09/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	230.8400	249.6200	0.2308	0.2496	400
09/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7951.7200	7899.9200	7.9517	7.8999	0
09/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1418.6800	1473.3600	1.4187	1.4734	0
09/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3431.2100	3415.3100	3.4312	3.4153	0
09/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1438.4700	1493.4800	1.4385	1.4935	0
09/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3399.7100	3384.1400	3.3997	3.3841	0
09/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1458.5800	1513.9400	1.4586	1.5139	0
09/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3368.5900	3353.3700	3.3686	3.3534	0
09/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5159.4700	5239.3400	5.1595	5.2393	0
09/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	967.5600	976.8500	0.9676	0.9769	400
09/10/2023	R035 On 02-May-24			Bond Future	12.7103	12.6955	79.4088	79.4809	0
09/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	607.3700	632.5300	0.6074	0.6325	0
09/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8510.9300	8463.9800	8.5109	8.4640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	615.2800	640.6500	0.6153	0.6407	0
09/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8463.2700	8416.5300	8.4633	8.4165	0
09/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	623.2600	648.8500	0.6233	0.6489	0
09/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8415.7400	8369.2200	8.4157	8.3692	0
09/10/2023	R035 On 01-August-24			Bond Future	12.8415	12.8260	81.2242	81.2979	0
09/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1525.0600	1562.0700	1.5251	1.5621	0
09/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6767.8900	6731.1800	6.7679	6.7312	0
09/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1538.4300	1575.6300	1.5384	1.5756	0
09/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6729.1000	6692.5800	6.7291	6.6926	0
09/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1551.8800	1589.2800	1.5519	1.5893	0
09/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6690.4300	6654.1100	6.6904	6.6541	0
09/10/2023	R035 On 07-November-24			Bond Future	13.0106	12.9944	78.6493	78.7245	0
09/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2092.6300	2132.6300	2.0926	2.1326	0
09/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6146.8800	6111.6800	6.1469	6.1117	0
09/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2110.1600	2150.3500	2.1102	2.1504	0
09/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6114.4500	6079.4400	6.1145	6.0794	0
09/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2127.4700	2167.8400	2.1275	2.1678	0
09/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6081.8400	6047.0100	6.0818	6.0470	0
09/10/2023	R053 On 02-November-23			Bond Future	12.8908	12.8871	91.6074	91.6327	5,189
09/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1187.4300	1285.8400	1.1874	1.2858	0
09/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1747.3400	1820.4600	1.7473	1.8205	0
09/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1219.5600	1318.4600	1.2196	1.3185	0
09/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1709.8400	1783.4500	1.7098	1.7835	0
09/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1252.1900	1351.5500	1.2522	1.3516	0
09/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1672.9300	1747.0000	1.6729	1.7470	0
09/10/2023	R053 On 01-February-24			Bond Future	13.0173	13.0135	93.6343	93.6602	0
09/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3033.9600	3089.9100	3.0340	3.0899	0
09/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3696.4700	3726.5100	3.6965	3.7265	0
09/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3068.7400	3124.8300	3.0687	3.1248	0
09/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3662.7300	3692.9100	3.6627	3.6929	0
09/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3103.4800	3159.7200	3.1035	3.1597	0
09/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3629.0400	3659.3700	3.6290	3.6594	0
09/10/2023	R053 On 02-May-24			Bond Future	13.1447	13.1407	89.8763	89.9028	0
09/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3976.9500	4021.6900	3.9770	4.0217	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4811.9700	4830.2800	4.8120	4.8303	0
09/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4011.1600	4056.0000	4.0112	4.0560	0
09/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4778.6600	4797.0700	4.7787	4.7971	0
09/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4045.7600	4090.6900	4.0458	4.0907	0
09/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4745.8400	4764.3400	4.7458	4.7643	0
09/10/2023	R053 On 01-August-24			Bond Future	13.2717	13.2676	91.9308	91.9578	0
09/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4706.3600	4745.7100	4.7064	4.7457	0
09/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5639.6700	5652.0800	5.6397	5.6521	0
09/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4739.8700	4779.3000	4.7399	4.7793	0
09/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5606.7200	5619.2100	5.6067	5.6192	0
09/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4773.4700	4812.9800	4.7735	4.8130	0
09/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5573.9600	5586.5300	5.5740	5.5865	0
09/10/2023	R053 On 07-November-24			Bond Future	13.4269	13.4226	88.2552	88.2825	0
09/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3861.4300	3893.5300	3.8614	3.8935	0
09/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8108.4700	8113.3200	8.1085	8.1133	0
09/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3888.6500	3920.8300	3.8887	3.9208	0
09/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8066.0400	8070.9700	8.0660	8.0710	0
09/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3915.9600	3948.2300	3.9160	3.9482	0
09/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8023.7900	8028.8100	8.0238	8.0288	0
09/10/2023	R186 On 02-November-23			Bond Future	9.4660	9.4821	106.7036	106.6603	64,513
09/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	89.0600	95.9600	0.0891	0.0960	1,715
09/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	945.4800	995.6700	0.9455	0.9957	0
09/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	304.9400	311.5100	0.3049	0.3115	0
09/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	537.1700	587.0300	0.5372	0.5870	0
09/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	317.8500	324.2200	0.3179	0.3242	0
09/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	523.0500	572.7100	0.5231	0.5727	0
09/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	331.0400	337.2000	0.3310	0.3372	0
09/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	509.2200	558.6700	0.5092	0.5587	0
09/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2550.4800	2516.0800	2.5505	2.5161	0
09/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	18.6700	27.5600	0.0187	0.0276	1,715
09/10/2023	R186 On 01-February-24			Bond Future	9.5133	9.5310	103.7546	103.7104	72,761
09/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	901.2900	891.3000	0.9013	0.8913	0
09/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	934.6300	968.8600	0.9346	0.9689	0
09/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	914.5400	904.3600	0.9145	0.9044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	922.8500	956.8900	0.9229	0.9569	0
09/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	927.8800	917.5300	0.9279	0.9175	0
09/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	911.1700	945.0400	0.9112	0.9450	0
09/10/2023	R186 On 02-May-24			Bond Future	9.5523	9.5720	106.0901	106.0448	0
09/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	116.9000	115.9700	0.1169	0.1160	0
09/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3802.1400	3846.4700	3.8021	3.8465	0
09/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	118.7900	117.8400	0.1188	0.1178	0
09/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3779.9100	3824.2200	3.7799	3.8242	0
09/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	120.7100	119.7400	0.1207	0.1197	0
09/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3757.7100	3802.0000	3.7577	3.8020	0
09/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1395.4500	1378.7100	1.3955	1.3787	2,030
09/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	986.7600	1015.2800	0.9868	1.0153	0
09/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2488.4600	2463.5900	2.4885	2.4636	0
09/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	557.1700	577.5600	0.5572	0.5776	2,030
09/10/2023	R186 On 01-August-24			Bond Future	9.5825	9.6045	103.2047	103.1583	0
09/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	448.0900	440.8600	0.4481	0.4409	0
09/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2372.9000	2412.0400	2.3729	2.4120	0
09/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	453.5300	446.2100	0.4535	0.4462	0
09/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2356.7600	2395.8100	2.3568	2.3958	0
09/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	458.7100	451.3000	0.4587	0.4513	0
09/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2340.3600	2379.3200	2.3404	2.3793	0
09/10/2023	R186 On 07-November-24			Bond Future	9.6623	9.6877	105.6732	105.6253	4,834
09/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	834.3000	820.7400	0.8343	0.8207	0
09/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1845.0700	1879.3800	1.8451	1.8794	0
09/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	842.6600	829.0000	0.8427	0.8290	0
09/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1834.3200	1868.5300	1.8343	1.8685	0
09/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	851.4800	837.7200	0.8515	0.8377	0
09/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1824.0400	1858.1500	1.8240	1.8582	0
09/10/2023	R197 On 02-November-23			Bond Future	342.2482	342.2063	342.2482	342.2063	0
09/10/2023	R202 On 02-November-23			Bond Future	252.5162	253.2999	252.5162	253.2999	4,558
09/10/2023	R202 On 01-February-24			Bond Future	253.1937	253.9950	253.1937	253.9950	5,070
09/10/2023	R202 On 02-May-24			Bond Future	258.9528	259.7721	258.9528	259.7721	0
09/10/2023	R202 On 01-August-24			Bond Future	259.8380	260.6749	259.8380	260.6749	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	R202 On 07-November-24			Bond Future	266.1230	266.9789	266.1230	266.9789	0
09/10/2023	R209 On 02-November-23			Bond Future	12.4991	12.4853	61.7602	61.8213	18,110
09/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	3.6900	6.6700	0.0037	0.0067	0
09/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5478.8900	5420.8000	5.4789	5.4208	0
09/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	3.9500	7.0900	0.0040	0.0071	0
09/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5429.4800	5371.5500	5.4295	5.3716	0
09/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	4.2300	7.5400	0.0042	0.0075	0
09/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5380.1400	5322.3800	5.3801	5.3224	0
09/10/2023	R209 On 01-February-24			Bond Future	12.6189	12.6046	63.1267	63.1892	10,212
09/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1075.4900	1120.5700	1.0755	1.1206	0
09/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3297.3900	3280.0100	3.2974	3.2800	0
09/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1091.4700	1136.8800	1.0915	1.1369	0
09/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3267.7300	3250.6800	3.2677	3.2507	0
09/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1107.6000	1153.3200	1.1076	1.1533	0
09/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3238.2800	3221.5400	3.2383	3.2215	0
09/10/2023	R209 On 02-May-24			Bond Future	12.7395	12.7246	61.3941	61.4579	0
09/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	491.6900	512.8000	0.4917	0.5128	0
09/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7753.7800	7711.0700	7.7538	7.7111	0
09/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	498.2500	519.5500	0.4983	0.5196	0
09/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7710.3800	7667.8600	7.7104	7.6679	0
09/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	504.7700	526.2600	0.5048	0.5263	0
09/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7667.0000	7624.6700	7.6670	7.6247	0
09/10/2023	R209 On 01-August-24			Bond Future	12.8601	12.8446	62.7976	62.8629	0
09/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1318.9100	1351.3800	1.3189	1.3514	0
09/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6116.4000	6083.6400	6.1164	6.0836	0
09/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1330.5600	1363.2000	1.3306	1.3632	0
09/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6081.2800	6048.6900	6.0813	6.0487	0
09/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1342.2800	1375.0900	1.3423	1.3751	0
09/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6046.2700	6013.8500	6.0463	6.0139	0
09/10/2023	R209 On 07-November-24			Bond Future	13.0090	12.9929	61.1421	61.2087	101
09/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1974.9900	2011.7300	1.9750	2.0117	0
09/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5409.5200	5379.6800	5.4095	5.3797	0
09/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1990.7500	2027.6400	1.9908	2.0276	0
09/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5380.6500	5350.9600	5.3807	5.3510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2006.8100	2043.8600	2.0068	2.0439	0
09/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5352.1300	5322.6000	5.3521	5.3226	0
09/10/2023	R210 On 02-November-23			Bond Future	226.3246	226.2856	226.3246	226.2856	246
09/10/2023	R210 On 01-February-24			Bond Future	231.3881	231.3483	231.3881	231.3483	501
09/10/2023	R210 On 02-May-24			Bond Future	233.3988	233.3576	233.3988	233.3576	0
09/10/2023	R210 On 01-August-24			Bond Future	238.7879	238.7455	238.7879	238.7455	0
09/10/2023	R210 On 07-November-24			Bond Future	241.2287	241.1838	241.2287	241.1838	0
09/10/2023	R213 On 02-November-23			Bond Future	11.4852	11.4917	79.4985	79.4717	16,030
09/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	63.0000	76.7300	0.0630	0.0767	731
09/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2371.5300	2412.0300	2.3715	2.4120	0
09/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	188.2500	213.0400	0.1883	0.2130	0
09/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1767.8700	1819.4300	1.7679	1.8194	0
09/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	198.5200	223.9200	0.1985	0.2239	0
09/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1735.5200	1787.6900	1.7355	1.7877	0
09/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	209.2200	235.2200	0.2092	0.2352	0
09/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1703.6300	1756.4000	1.7036	1.7564	0
09/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	719.2900	755.6900	0.7193	0.7557	731
09/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	907.5900	970.7600	0.9076	0.9708	0
09/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4885.9900	4874.0000	4.8860	4.8740	0
09/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	36.5600	51.3400	0.0366	0.0513	731
09/10/2023	R213 On 01-February-24			Bond Future	11.6093	11.6161	81.2575	81.2302	11,429
09/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2105.4100	2115.4000	2.1054	2.1154	0
09/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1739.4800	1776.7900	1.7395	1.7768	0
09/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2127.7800	2137.6800	2.1278	2.1377	0
09/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1721.6200	1758.8400	1.7216	1.7588	0
09/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2150.2700	2160.0700	2.1503	2.1601	0
09/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1703.9100	1741.0300	1.7039	1.7410	0
09/10/2023	R213 On 02-May-24			Bond Future	11.7244	11.7315	79.5268	79.4988	0
09/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	594.0400	600.7200	0.5940	0.6007	0
09/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6561.1900	6595.8700	6.5612	6.5959	0
09/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	600.3800	607.0700	0.6004	0.6071	0
09/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6524.3000	6558.9900	6.5243	6.5590	0
09/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	606.9300	613.6400	0.6069	0.6136	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6487.6400	6522.3500	6.4876	6.5224	0
09/10/2023	R213 On 01-August-24			Bond Future	11.8391	11.8465	81.3450	81.3163	0
09/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1306.6700	1310.1300	1.3067	1.3101	0
09/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5181.2900	5213.4600	5.1813	5.2135	0
09/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1317.5300	1320.9700	1.3175	1.3210	0
09/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5151.3800	5183.5300	5.1514	5.1835	0
09/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1328.2000	1331.6100	1.3282	1.3316	0
09/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5121.3100	5153.4300	5.1213	5.1534	0
09/10/2023	R213 On 07-November-24			Bond Future	11.9977	12.0057	79.7284	79.6988	0
09/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1785.1000	1784.9800	1.7851	1.7850	0
09/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4783.8700	4813.4200	4.7839	4.8134	0
09/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1799.5700	1799.4200	1.7996	1.7994	0
09/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4759.3800	4788.9000	4.7594	4.7889	0
09/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1813.7900	1813.6000	1.8138	1.8136	0
09/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4734.6700	4764.1500	4.7347	4.7642	0
09/10/2023	R214 On 02-November-23			Bond Future	12.8409	12.8373	57.5425	57.5587	19,961
09/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.6900	1.3800	0.0007	0.0014	0
09/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6716.7900	6701.2600	6.7168	6.7013	0
09/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.7500	1.4800	0.0008	0.0015	0
09/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6664.2000	6648.7100	6.6642	6.6487	0
09/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.8100	1.5900	0.0008	0.0016	0
09/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6611.6700	6596.2300	6.6117	6.5962	0
09/10/2023	R214 On 01-February-24			Bond Future	12.9676	12.9638	58.8157	58.8323	6,375
09/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	649.3900	672.8900	0.6494	0.6729	0
09/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4440.5500	4447.4700	4.4406	4.4475	0
09/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	661.0300	684.7400	0.6610	0.6847	0
09/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4404.0100	4411.1400	4.4040	4.4111	0
09/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	672.8000	696.7200	0.6728	0.6967	0
09/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4367.6500	4374.9900	4.3677	4.3750	0
09/10/2023	R214 On 02-May-24			Bond Future	13.0858	13.0818	56.8341	56.8510	0
09/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	456.0900	469.2800	0.4561	0.4693	0
09/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8178.3900	8174.6700	8.1784	8.1747	0
09/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	462.3200	475.6200	0.4623	0.4756	0
09/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8132.1800	8128.5700	8.1322	8.1286	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	468.7100	482.1200	0.4687	0.4821	0
09/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8086.1900	8082.6900	8.0862	8.0827	0
09/10/2023	R214 On 01-August-24			Bond Future	13.2032	13.1992	58.1334	58.1507	0
09/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1411.5700	1430.6000	1.4116	1.4306	0
09/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6115.9700	6117.7400	6.1160	6.1177	0
09/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1424.0300	1443.1400	1.4240	1.4431	0
09/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6080.4300	6082.2800	6.0804	6.0823	0
09/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1436.3900	1455.5700	1.4364	1.4556	0
09/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6044.8500	6046.7700	6.0449	6.0468	0
09/10/2023	R214 On 07-November-24			Bond Future	13.3509	13.3467	56.2151	56.2326	0
09/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2199.3700	2218.9200	2.1994	2.2189	0
09/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5466.4100	5468.4900	5.4664	5.4685	0
09/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2215.9800	2235.6000	2.2160	2.2356	0
09/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5437.5500	5439.7000	5.4376	5.4397	0
09/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2232.9000	2252.5700	2.2329	2.2526	0
09/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5409.0400	5411.2400	5.4090	5.4112	0
09/10/2023	R248 On 02-November-23			Bond Future	12.9324	12.9288	70.8079	70.8272	63,022
09/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.4800	1.0300	0.0005	0.0010	0
09/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8669.0000	8650.2800	8.6690	8.6503	0
09/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.5300	1.1100	0.0005	0.0011	0
09/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8603.3600	8584.6700	8.6034	8.5847	0
09/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.5700	1.1900	0.0006	0.0012	0
09/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8537.8000	8519.1500	8.5378	8.5192	0
09/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	5.9900	9.9100	0.0060	0.0099	207
09/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6556.6400	6541.2900	6.5566	6.5413	0
09/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	285.0200	334.8600	0.2850	0.3349	207
09/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2663.3200	2693.8900	2.6633	2.6939	0
09/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3595.8700	3651.9800	3.5959	3.6520	0
09/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	191.4400	228.2800	0.1914	0.2283	207
09/10/2023	R248 On 01-February-24			Bond Future	13.0647	13.0609	72.3746	72.3944	171,511
09/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	193.5800	206.1500	0.1936	0.2062	1,000
09/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9358.6600	9351.4800	9.3587	9.3515	0
09/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	666.8000	692.9600	0.6668	0.6930	0
09/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5835.7600	5842.1700	5.8358	5.8422	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	677.9800	704.3600	0.6780	0.7044	0
09/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5787.3700	5794.0000	5.7874	5.7940	0
09/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	689.3000	715.8900	0.6893	0.7159	0
09/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5739.2000	5746.0400	5.7392	5.7460	0
09/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	871.3400	901.1300	0.8713	0.9011	100
09/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5097.2300	5107.2700	5.0972	5.1073	0
09/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2629.8900	2673.1900	2.6299	2.6732	0
09/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2445.3100	2468.8600	2.4453	2.4689	1,100
09/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3447.9800	3492.6600	3.4480	3.4927	0
09/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1881.4800	1906.4100	1.8815	1.9064	1,000
09/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5256.8500	5300.5900	5.2569	5.3006	0
09/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1120.0100	1144.0000	1.1200	1.1440	1,100
09/10/2023	R248 On 02-May-24			Bond Future	13.1882	13.1843	69.5540	69.5742	0
09/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	486.2000	500.9800	0.4862	0.5010	0
09/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10552.5900	10547.2200	10.5526	10.5472	0
09/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	493.1300	508.0400	0.4931	0.5080	0
09/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10493.8600	10488.6200	10.4939	10.4886	0
09/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	500.2500	515.2900	0.5003	0.5153	0
09/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10435.4200	10430.3100	10.4354	10.4303	0
09/10/2023	R248 On 01-August-24			Bond Future	13.3114	13.3074	71.1441	71.1646	13,000
09/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1787.4500	1810.8800	1.7875	1.8109	0
09/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7282.1200	7285.0300	7.2821	7.2850	0
09/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1802.7900	1826.3100	1.8028	1.8263	0
09/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7239.2800	7242.2800	7.2393	7.2423	0
09/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1818.2200	1841.8300	1.8182	1.8418	0
09/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7196.6100	7199.7000	7.1966	7.1997	0
09/10/2023	R248 On 07-November-24			Bond Future	13.4658	13.4616	68.3911	68.4119	0
09/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2851.7800	2876.0200	2.8518	2.8760	0
09/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6418.0500	6421.4900	6.4181	6.4215	0
09/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2872.4900	2896.8000	2.8725	2.8968	0
09/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6384.3300	6387.8400	6.3843	6.3878	0
09/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2893.2700	2917.6400	2.8933	2.9176	0
09/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6350.7600	6354.3300	6.3508	6.3543	0
09/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0