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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For September 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	2025 On 02-November-23			Bond Future	172.8835	172.9174	172.8835	172.9174	5,228
11/09/2023	2025 On 01-February-24			Bond Future	174.9759	175.0104	174.9759	175.0104	2,884
11/09/2023	2025 On 02-May-24			Bond Future	178.8918	178.9267	178.8918	178.9267	0
11/09/2023	2025 On 01-August-24			Bond Future	181.0467	181.0826	181.0467	181.0826	0
11/09/2023	2025 On 07-November-24			Bond Future	185.2877	185.3238	185.2877	185.3238	0
11/09/2023	2029 On 02-November-23			Bond Future	124.9578	125.1592	124.9578	125.1592	2,068
11/09/2023	2029 On 01-February-24			Bond Future	127.7673	127.9732	127.7673	127.9732	728
11/09/2023	2029 On 02-May-24			Bond Future	129.2593	129.4702	129.2593	129.4702	0
11/09/2023	2029 On 01-August-24			Bond Future	132.1456	132.3609	132.1456	132.3609	0
11/09/2023	2029 On 07-November-24			Bond Future	133.8405	134.0605	133.8405	134.0605	0
11/09/2023	2030 On 02-November-23			Bond Future	10.4047	10.3900	91.2998	91.3611	87,447

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	76.0500	90.5800	0.0761	0.0906	800
11/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3662.3800	3615.6400	3.6624	3.6156	0
11/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	285.8300	319.5500	0.2858	0.3196	500
11/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2476.2500	2448.7000	2.4763	2.4487	0
11/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	504.3300	549.9300	0.5043	0.5499	800
11/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	1921.0700	1905.4000	1.9211	1.9054	0
11/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1103.5300	1166.5500	1.1035	1.1666	500
11/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1164.9700	1166.7200	1.1650	1.1667	0
11/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1686.3000	1756.8500	1.6863	1.7569	500
11/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	789.2600	798.5400	0.7893	0.7985	0
11/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2212.5200	2286.1500	2.2125	2.2862	0
11/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	574.3600	586.7200	0.5744	0.5867	0
11/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2243.1700	2316.9000	2.2432	2.3169	0
11/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	564.0700	576.5300	0.5641	0.5765	0
11/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2274.0800	2347.9200	2.2741	2.3479	0
11/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	554.0600	566.6300	0.5541	0.5666	0
11/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3255.0400	3329.7200	3.2550	3.3297	500
11/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	318.5000	331.9100	0.3185	0.3319	0
11/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4348.2700	4421.1100	4.3483	4.4211	0
11/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	176.9200	188.4900	0.1769	0.1885	500
11/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4856.4800	4928.1100	4.8565	4.9281	0
11/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	134.7700	145.1300	0.1348	0.1451	800
11/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7440.6600	7506.6900	7.4407	7.5067	0
11/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	33.5200	38.2800	0.0335	0.0383	500
11/09/2023	2030 On 01-February-24			Bond Future	10.4757	10.4603	89.3245	89.3872	0
11/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	659.5300	690.3900	0.6595	0.6904	400
11/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4435.5900	4403.7400	4.4356	4.4037	0
11/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1017.2500	1056.4300	1.0173	1.0564	500
11/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3436.8000	3413.2700	3.4368	3.4133	0
11/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1069.9900	1110.1900	1.0700	1.1102	1,360
11/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3321.7200	3299.2100	3.3217	3.2992	0
11/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1166.9500	1208.9400	1.1670	1.2089	500
11/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3125.9100	3105.1900	3.1259	3.1052	0
11/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1274.4200	1318.2300	1.2744	1.3182	400

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11/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	2941.7800	2922.8800	2.9418	2.9229	0
11/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1421.4900	1467.5800	1.4215	1.4676	200
11/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2715.6400	2699.0200	2.7156	2.6990	0
11/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1847.6400	1899.1500	1.8476	1.8992	500
11/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2196.6800	2185.4800	2.1967	2.1855	0
11/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3301.9800	3363.9400	3.3020	3.3639	0
11/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1203.5300	1202.7800	1.2035	1.2028	700
11/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4184.8200	4249.7600	4.1848	4.2498	0
11/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	874.6600	876.8900	0.8747	0.8769	1,360
11/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4303.7100	4368.9300	4.3037	4.3689	0
11/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	838.7400	841.2500	0.8387	0.8413	0
11/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4333.5900	4398.8700	4.3336	4.3989	0
11/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	829.9800	832.5500	0.8300	0.8326	0
11/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4363.5400	4428.8800	4.3635	4.4289	0
11/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	821.3000	823.9300	0.8213	0.8239	0
11/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5543.3500	5610.3800	5.5434	5.6104	0
11/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	549.4200	553.7400	0.5494	0.5537	200
11/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5864.6000	5931.8400	5.8646	5.9318	0
11/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	493.8000	498.3300	0.4938	0.4983	500
11/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5896.9700	5964.2300	5.8970	5.9642	0
11/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	488.6000	493.1500	0.4886	0.4932	500
11/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6681.2200	6748.7000	6.6812	6.7487	0
11/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	377.4700	382.2400	0.3775	0.3822	400
11/09/2023	2030 On 02-May-24			Bond Future	10.5600	10.5438	91.3019	91.3658	0
11/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1059.7800	1091.7000	1.0598	1.0917	1,000
11/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4687.1400	4655.1800	4.6871	4.6552	0
11/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1242.7400	1277.6300	1.2427	1.2776	0
11/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4252.9800	4223.9900	4.2530	4.2240	0
11/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1255.6400	1290.7400	1.2556	1.2907	0
11/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4224.9200	4196.1400	4.2249	4.1961	0
11/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1268.6400	1303.9400	1.2686	1.3039	0
11/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4196.9800	4168.4000	4.1970	4.1684	0
11/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1761.4300	1803.2300	1.7614	1.8032	1,000
11/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3351.4100	3329.3300	3.3514	3.3293	0

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11/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2651.8600	2701.9200	2.6519	2.7019	500
11/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2416.3200	2402.5000	2.4163	2.4025	0
11/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3103.4900	3156.6000	3.1035	3.1566	1,080
11/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2088.5100	2077.7400	2.0885	2.0777	0
11/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3842.0900	3899.0700	3.8421	3.8991	500
11/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1673.8500	1666.9500	1.6739	1.6670	0
11/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6132.3700	6195.9100	6.1324	6.1959	0
11/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	906.5900	906.2500	0.9066	0.9063	1,000
11/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7462.0500	7527.2600	7.4621	7.5273	0
11/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	651.0300	652.3600	0.6510	0.6524	1,080
11/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9795.5700	9861.4900	9.7956	9.8615	0
11/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	299.6900	301.7300	0.2997	0.3017	500
11/09/2023	2030 On 01-August-24			Bond Future	10.6545	10.6373	89.3135	89.3785	0
11/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2260.6000	2302.8100	2.2606	2.3028	0
11/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3347.8600	3325.0200	3.3479	3.3250	0
11/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2278.9100	2321.2900	2.2789	2.3213	0
11/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3327.6800	3305.0100	3.3277	3.3050	0
11/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2296.9700	2339.5100	2.2970	2.3395	0
11/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3307.2600	3284.7500	3.3073	3.2848	0
11/09/2023	2030 On 07-November-24			Bond Future	10.7742	10.7561	91.3791	91.4453	0
11/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	3021.4700	3066.2800	3.0215	3.0663	0
11/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3146.2800	3124.9000	3.1463	3.1249	0
11/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3041.2600	3086.2000	3.0413	3.0862	0
11/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3129.5600	3108.3100	3.1296	3.1083	0
11/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3061.5000	3106.5800	3.0615	3.1066	0
11/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3113.3200	3092.2100	3.1133	3.0922	0
11/09/2023	2032 On 02-November-23			Bond Future	11.3316	11.2968	84.4222	84.5869	172,096
11/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	46.9300	62.6000	0.0469	0.0626	7,750
11/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4870.3600	4721.3200	4.8704	4.7213	0
11/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	148.7800	184.3600	0.1488	0.1844	500
11/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3810.0500	3680.9200	3.8101	3.6809	0
11/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	155.3500	191.9700	0.1554	0.1920	500
11/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3766.5400	3638.4500	3.7665	3.6385	0
11/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	251.6100	301.8400	0.2516	0.3018	500

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11/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3264.8000	3150.3200	3.2648	3.1503	0
11/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	410.6800	478.4500	0.4107	0.4785	10,000
11/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2732.9400	2636.0000	2.7329	2.6360	0
11/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	641.6600	728.6400	0.6417	0.7286	0
11/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2231.6100	2153.8800	2.2316	2.1539	500
11/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	810.5100	908.5700	0.8105	0.9086	500
11/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	1964.9900	1898.3400	1.9650	1.8983	0
11/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1093.8100	1206.7300	1.0938	1.2067	0
11/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1624.4100	1572.6200	1.6244	1.5726	0
11/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1117.4800	1231.4700	1.1175	1.2315	0
11/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1600.3400	1549.6200	1.6003	1.5496	0
11/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1141.4000	1256.4700	1.1414	1.2565	0
11/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1576.5500	1526.9100	1.5766	1.5269	0
11/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1239.5600	1358.7700	1.2396	1.3588	0
11/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1484.2400	1438.7400	1.4842	1.4387	500
11/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1847.4300	1986.0600	1.8474	1.9861	0
11/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1054.5900	1028.5100	1.0546	1.0285	500
11/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2156.7500	2302.2900	2.1568	2.3023	0
11/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	897.8800	878.7100	0.8979	0.8787	15,500
11/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2757.0700	2912.2800	2.7571	2.9123	0
11/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	667.9900	658.4900	0.6680	0.6585	500
11/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3182.2900	3342.1800	3.1823	3.3422	0
11/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	545.8600	541.0400	0.5459	0.5410	0
11/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4544.3200	4712.0600	4.5443	4.7121	0
11/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	294.6300	297.6600	0.2946	0.2977	500
11/09/2023	2032 On 01-February-24			Bond Future	11.4323	11.3959	86.2998	86.4682	0
11/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	396.4700	434.0200	0.3965	0.4340	1,200
11/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7334.4300	7203.5500	7.3344	7.2036	0
11/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	886.2700	951.1000	0.8863	0.9511	500
11/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4907.7200	4804.1200	4.9077	4.8041	0
11/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1118.9400	1193.6600	1.1189	1.1937	1,200
11/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4308.7200	4215.0100	4.3087	4.2150	0
11/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1148.8000	1224.7000	1.1488	1.2247	200
11/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4241.4200	4148.8900	4.2414	4.1489	0

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11/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1683.6600	1777.7300	1.6837	1.7777	500
11/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3288.1600	3213.8000	3.2882	3.2138	0
11/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3287.6300	3415.7600	3.2876	3.4158	0
11/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1833.2900	1792.9900	1.8333	1.7930	200
11/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3518.4400	3649.9200	3.5184	3.6499	0
11/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1703.1700	1666.2200	1.7032	1.6662	0
11/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3547.7100	3679.5900	3.5477	3.6796	0
11/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1687.4700	1650.9200	1.6875	1.6509	0
11/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3577.0700	3709.3500	3.5771	3.7094	0
11/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1671.8900	1635.7400	1.6719	1.6357	0
11/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5662.6600	5814.9300	5.6627	5.8149	0
11/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	904.9100	888.7500	0.9049	0.8888	200
11/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6076.3100	6231.0900	6.0763	6.2311	0
11/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	806.3500	792.7000	0.8064	0.7927	1,200
11/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6460.7800	6617.6000	6.4608	6.6176	0
11/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	725.1600	713.5500	0.7252	0.7136	500
11/09/2023	2032 On 02-May-24			Bond Future	11.5421	11.5041	84.0486	84.2206	0
11/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1007.7400	1065.1500	1.0077	1.0652	1,000
11/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6580.8600	6466.2900	6.5809	6.4663	0
11/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1208.3700	1273.1100	1.2084	1.2731	0
11/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5902.3400	5795.1000	5.9023	5.7951	0
11/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1221.5200	1286.7100	1.2215	1.2867	0
11/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5866.9700	5760.1800	5.8670	5.7602	0
11/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1235.0000	1300.6400	1.2350	1.3006	0
11/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5831.9800	5725.6400	5.8320	5.7256	0
11/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1275.7900	1342.7800	1.2758	1.3428	500
11/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5727.5400	5622.5500	5.7275	5.6226	0
11/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1359.7700	1429.4800	1.3598	1.4295	1,550
11/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5522.0000	5419.7300	5.5220	5.4197	0
11/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1682.2900	1761.5700	1.6823	1.7616	1,000
11/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4840.8800	4748.1800	4.8409	4.7482	0
11/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2092.6800	2182.4900	2.0927	2.1825	500
11/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4169.0800	4086.9100	4.1691	4.0869	0
11/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2636.1300	2737.6100	2.6361	2.7376	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
11/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3510.2700	3439.7700	3.5103	3.4398	0
11/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7060.1100	7210.1300	7.0601	7.2101	0
11/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1206.6600	1184.7000	1.2067	1.1847	1,000
11/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7985.6000	8140.4100	7.9856	8.1404	0
11/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	992.8600	975.6900	0.9929	0.9757	500
11/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8555.9800	8713.2500	8.5560	8.7133	0
11/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	882.3000	867.5900	0.8823	0.8676	1,550
11/09/2023	2032 On 01-August-24			Bond Future	11.6599	11.6202	85.9049	86.0804	0
11/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2246.9500	2333.4900	2.2470	2.3335	0
11/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4626.4500	4537.4600	4.6265	4.5375	0
11/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2265.1200	2352.0500	2.2651	2.3521	0
11/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4598.9100	4510.3100	4.5989	4.5103	0
11/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2283.6800	2371.0300	2.2837	2.3710	0
11/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4571.7900	4483.6100	4.5718	4.4836	0
11/09/2023	2032 On 07-November-24			Bond Future	11.8114	11.7695	83.7259	83.9052	0
11/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2995.1900	3090.9400	2.9952	3.0909	0
11/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4473.4300	4389.9300	4.4734	4.3899	0
11/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3015.9100	3112.0100	3.0159	3.1120	0
11/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4450.3600	4367.2100	4.4504	4.3672	0
11/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3036.3400	3132.8000	3.0363	3.1328	0
11/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4427.0400	4344.2500	4.4270	4.3443	0
11/09/2023	2033 On 02-November-23			Bond Future	117.8211	117.8263	117.8211	117.8263	2,258
11/09/2023	2033 On 01-February-24			Bond Future	120.4701	120.4755	120.4701	120.4755	5,737
11/09/2023	2033 On 02-May-24			Bond Future	121.7038	121.7093	121.7038	121.7093	0
11/09/2023	2033 On 01-August-24			Bond Future	124.4215	124.4268	124.4215	124.4268	0
11/09/2023	2033 On 07-November-24			Bond Future	125.8367	125.8420	125.8367	125.8420	0
11/09/2023	2037 On 02-November-23			Bond Future	12.3805	12.3460	77.3073	77.4874	68,979
11/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	254.8100	305.1900	0.2548	0.3052	0
11/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4774.8000	4645.0600	4.7748	4.6451	0
11/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	262.5700	313.9600	0.2626	0.3140	0
11/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4725.7900	4597.0600	4.7258	4.5971	0
11/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	270.5800	322.9900	0.2706	0.3230	0
11/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4677.0900	4549.3800	4.6771	4.5494	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	856.9000	960.6200	0.8569	0.9606	731
11/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2771.4000	2695.0000	2.7714	2.6950	0
11/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2094.6800	2247.8500	2.0947	2.2479	731
11/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1372.4800	1345.5300	1.3725	1.3455	0
11/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7423.4900	7609.6600	7.4235	7.6097	0
11/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	127.6500	133.7000	0.1277	0.1337	731
11/09/2023	2037 On 01-February-24			Bond Future	12.4990	12.4631	74.7704	74.9546	76,958
11/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1785.4400	1886.3100	1.7854	1.8863	2,500
11/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3925.1100	3841.8000	3.9251	3.8418	0
11/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2299.0500	2413.7600	2.2991	2.4138	0
11/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3276.7800	3207.3100	3.2768	3.2073	0
11/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2324.1400	2439.4600	2.3241	2.4395	0
11/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3249.6700	3180.8100	3.2497	3.1808	0
11/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2349.5500	2465.4700	2.3496	2.4655	0
11/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3222.9300	3154.6700	3.2229	3.1547	0
11/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4092.0500	4238.6400	4.0921	4.2386	0
11/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1930.9000	1893.3100	1.9309	1.8933	2,500
11/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7627.0000	7801.0500	7.6270	7.8011	0
11/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	796.2100	786.0800	0.7962	0.7861	2,500
11/09/2023	2037 On 02-May-24			Bond Future	12.6265	12.5892	76.4253	76.6134	0
11/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1129.5800	1193.0200	1.1296	1.1930	0
11/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7530.6000	7405.9500	7.5306	7.4060	0
11/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1141.4500	1205.3400	1.1415	1.2053	0
11/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7485.7200	7361.5200	7.4857	7.3615	0
11/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1153.6100	1217.9500	1.1536	1.2180	0
11/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7441.1800	7317.4300	7.4412	7.3174	0
11/09/2023	2037 On 01-August-24			Bond Future	12.7638	12.7250	73.8574	74.0495	0
11/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2514.0500	2607.3600	2.5141	2.6074	0
11/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5956.0800	5857.3600	5.9561	5.8574	0
11/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2533.9800	2627.7100	2.5340	2.6277	0
11/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5923.2400	5824.9400	5.9232	5.8249	0
11/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2553.9900	2648.1600	2.5540	2.6482	0
11/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5890.5300	5792.6700	5.8905	5.7927	0
11/09/2023	2037 On 07-November-24			Bond Future	12.9212	12.8808	75.5638	75.7599	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3580.1200	3687.6500	3.5801	3.6877	0
11/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5309.6600	5221.0200	5.3097	5.2210	0
11/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3603.2400	3711.1500	3.6032	3.7112	0
11/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5282.7300	5194.4700	5.2827	5.1945	0
11/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3626.7600	3735.0500	3.6268	3.7351	0
11/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5256.2400	5168.3600	5.2562	5.1684	0
11/09/2023	2038 On 02-November-23			Bond Future	126.5609	127.0050	126.5609	127.0050	4,669
11/09/2023	2038 On 01-February-24			Bond Future	127.3874	127.8413	127.3874	127.8413	0
11/09/2023	2038 On 02-May-24			Bond Future	130.2381	130.7019	130.2381	130.7019	0
11/09/2023	2038 On 01-August-24			Bond Future	131.0761	131.5507	131.0761	131.5507	0
11/09/2023	2038 On 07-November-24			Bond Future	134.1450	134.6304	134.1450	134.6304	0
11/09/2023	2040 On 02-November-23			Bond Future	12.6578	12.6080	77.4311	77.7035	41,938
11/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	90.8700	121.3800	0.0909	0.1214	875
11/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6850.9900	6609.1000	6.8510	6.6091	0
11/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	122.4200	160.3600	0.1224	0.1604	0
11/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6385.4500	6150.9900	6.3855	6.1510	0
11/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	126.8900	165.8200	0.1269	0.1658	0
11/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6328.1100	6094.6400	6.3281	6.0946	0
11/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	131.5300	171.4700	0.1315	0.1715	0
11/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6271.0200	6038.5600	6.2710	6.0386	0
11/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	254.8800	318.2900	0.2549	0.3183	128
11/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5174.7800	4965.7900	5.1748	4.9658	0
11/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	583.3300	691.1400	0.5833	0.6911	875
11/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3726.5900	3562.0000	3.7266	3.5620	0
11/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1632.3500	1818.2000	1.6324	1.8182	128
11/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1948.8300	1862.2800	1.9488	1.8623	0
11/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2797.1200	3025.9300	2.7971	3.0259	0
11/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1124.1900	1080.6000	1.1242	1.0806	875
11/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5441.1400	5707.4800	5.4411	5.7075	0
11/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	372.3800	366.3200	0.3724	0.3663	128
11/09/2023	2040 On 01-February-24			Bond Future	12.7806	12.7288	74.6466	74.9251	94,218
11/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1812.3800	1950.1800	1.8124	1.9502	0
11/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4292.2100	4151.4900	4.2922	4.1515	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1834.7900	1973.5300	1.8348	1.9735	0
11/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4258.1900	4118.4100	4.2582	4.1184	0
11/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1857.3400	1997.0300	1.8573	1.9970	0
11/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4224.3700	4085.5400	4.2244	4.0855	0
11/09/2023	2040 On 02-May-24			Bond Future	12.9117	12.8579	76.2987	76.5832	0
11/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1065.2600	1147.5000	1.0653	1.1475	0
11/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8521.6600	8319.3800	8.5217	8.3194	0
11/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1076.8300	1159.7000	1.0768	1.1597	0
11/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8472.0400	8270.3900	8.4720	8.2704	0
11/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1088.6700	1172.1800	1.0887	1.1722	0
11/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8422.7700	8221.7600	8.4228	8.2218	0
11/09/2023	2040 On 01-August-24			Bond Future	13.0525	12.9965	73.4776	73.7681	0
11/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2520.3200	2650.6300	2.5203	2.6506	0
11/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6469.6200	6309.3700	6.4696	6.3094	0
11/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2540.9200	2671.8700	2.5409	2.6719	0
11/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6434.0900	6274.4800	6.4341	6.2745	0
11/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2561.6100	2693.2000	2.5616	2.6932	0
11/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6398.7200	6239.7500	6.3987	6.2398	0
11/09/2023	2040 On 07-November-24			Bond Future	13.2126	13.1543	75.1745	75.4715	0
11/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3702.0400	3857.4100	3.7020	3.8574	0
11/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5631.0900	5489.4700	5.6311	5.4895	0
11/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3726.3100	3882.2500	3.7263	3.8823	0
11/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5602.5500	5461.5000	5.6026	5.4615	0
11/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3750.6600	3907.1600	3.7507	3.9072	0
11/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5574.1500	5433.6600	5.5742	5.4337	0
11/09/2023	2044 On 02-November-23			Bond Future	12.7461	12.6963	73.5429	73.8146	52,923
11/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	80.1200	107.8400	0.0801	0.1078	0
11/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7118.4400	6874.5300	7.1184	6.8745	0
11/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	82.9400	111.4000	0.0829	0.1114	0
11/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7057.6700	6814.5000	7.0577	6.8145	0
11/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	85.8900	115.0900	0.0859	0.1151	0
11/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	6997.1200	6754.6900	6.9971	6.7547	0
11/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	342.6500	420.0300	0.3427	0.4200	5,860
11/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4601.7900	4407.5400	4.6018	4.4075	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1777.6300	1970.7600	1.7776	1.9708	0
11/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1756.2200	1677.7200	1.7562	1.6777	5,860
11/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2563.1900	2785.5400	2.5632	2.7855	0
11/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1205.1900	1155.9100	1.2052	1.1559	6,375
11/09/2023	2044 On 01-February-24			Bond Future	12.8659	12.8141	70.7972	71.0749	31,827
11/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1539.1400	1664.0900	1.5391	1.6641	0
11/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4850.1100	4697.3300	4.8501	4.6973	0
11/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1559.5300	1685.4400	1.5595	1.6854	0
11/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4812.7900	4660.9700	4.8128	4.6610	0
11/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1580.0600	1706.9300	1.5801	1.7069	0
11/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4775.6900	4624.8300	4.7757	4.6248	0
11/09/2023	2044 On 02-May-24			Bond Future	12.9932	12.9394	72.3640	72.6477	0
11/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1040.1600	1120.7900	1.0402	1.1208	0
11/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8749.0200	8545.9700	8.7490	8.5460	0
11/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1051.7900	1133.0400	1.0518	1.1330	0
11/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8698.1300	8495.7000	8.6981	8.4957	0
11/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1063.3400	1145.2200	1.0633	1.1452	0
11/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8647.2400	8445.4400	8.6472	8.4454	0
11/09/2023	2044 On 01-August-24			Bond Future	13.1297	13.0738	69.5811	69.8709	0
11/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2330.2600	2453.9600	2.3303	2.4540	0
11/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6961.1000	6795.0200	6.9611	6.7950	0
11/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2349.8400	2474.1800	2.3498	2.4742	0
11/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6923.2100	6757.7700	6.9232	6.7578	0
11/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2369.5200	2494.4900	2.3695	2.4945	0
11/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6885.4800	6720.6700	6.8855	6.7207	0
11/09/2023	2044 On 07-November-24			Bond Future	13.2843	13.2260	71.1878	71.4840	0
11/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3735.9500	3891.3900	3.7360	3.8914	0
11/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5728.2800	5587.5100	5.7283	5.5875	0
11/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3760.3200	3916.3100	3.7603	3.9163	0
11/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5699.5800	5559.3600	5.6996	5.5594	0
11/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3784.4400	3940.9900	3.7844	3.9410	0
11/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5670.7000	5531.0400	5.6707	5.5310	0
11/09/2023	2046 On 02-November-23			Bond Future	109.1479	109.9169	109.1479	109.9169	16,148
11/09/2023	2046 On 01-February-24			Bond Future	111.6020	112.3882	111.6020	112.3882	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2046 On 02-May-24			Bond Future	111.9504	112.7553	111.9504	112.7553	0
11/09/2023	2046 On 01-August-24			Bond Future	114.4499	115.2722	114.4499	115.2722	0
11/09/2023	2046 On 07-November-24			Bond Future	114.9280	115.7696	114.9280	115.7696	0
11/09/2023	2050 On 02-November-23			Bond Future	110.4087	111.0717	110.4087	111.0717	14,039
11/09/2023	2050 On 01-February-24			Bond Future	110.6414	111.3191	110.6414	111.3191	0
11/09/2023	2050 On 02-May-24			Bond Future	113.1174	113.8099	113.1174	113.8099	0
11/09/2023	2050 On 01-August-24			Bond Future	113.3359	114.0450	113.3359	114.0450	0
11/09/2023	2050 On 07-November-24			Bond Future	115.9893	116.7145	115.9893	116.7145	0
11/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	AL37 On 02-November-23			Index Future	908.5160	908.5860	908.5160	908.5860	0
11/09/2023	AL37 On 01-February-24			Index Future	928.7210	928.7950	928.7210	928.7950	0
11/09/2023	AL37 On 02-May-24			Index Future	949.2970	949.3660	949.2970	949.3660	0
11/09/2023	AL37 On 01-August-24			Index Future	970.2950	970.3580	970.2950	970.3580	0
11/09/2023	AL37 On 07-November-24			Index Future	992.8300	992.8830	992.8300	992.8830	0
11/09/2023	AL7T On 02-November-23			Index Future	1024.6000	1026.3590	1024.6000	1,026.3590	0
11/09/2023	AL7T On 01-February-24			Index Future	1047.3860	1049.1870	1047.3860	1,049.1870	0
11/09/2023	AL7T On 02-May-24			Index Future	1070.5920	1072.4250	1070.5920	1,072.4250	0
11/09/2023	AL7T On 01-August-24			Index Future	1094.2730	1096.1380	1094.2730	1,096.1380	0
11/09/2023	AL7T On 07-November-24			Index Future	1119.6870	1121.5830	1119.6870	1,121.5830	0
11/09/2023	ALBI On 02-November-23			Index Future	895.1200	896.6600	895.1200	896.6600	107
11/09/2023	ALBI On 01-February-24			Index Future	915.0270	916.6030	915.0270	916.6030	0
11/09/2023	ALBI On 02-May-24			Index Future	935.3000	936.9050	935.3000	936.9050	0
11/09/2023	ALBI On 01-August-24			Index Future	955.9880	957.6210	955.9880	957.6210	0
11/09/2023	ALBI On 07-November-24			Index Future	978.1910	979.8510	978.1910	979.8510	0
11/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	ES33 On 02-November-23			Bond Future	12.8905	12.8562	71.4609	71.6094	0
11/09/2023	ES33 On 01-February-24			Bond Future	13.0453	13.0095	73.0676	73.2194	0
11/09/2023	ES33 On 02-May-24			Bond Future	13.2071	13.1698	70.9034	71.0585	0
11/09/2023	ES33 On 01-August-24			Bond Future	13.3776	13.3386	72.4853	72.6436	0
11/09/2023	ES33 On 07-November-24			Bond Future	13.5906	13.5497	70.3764	70.5381	0
11/09/2023	ES42 On 02-November-23			Bond Future	13.3925	13.3429	67.0968	67.3396	0
11/09/2023	ES42 On 01-February-24			Bond Future	13.5348	13.4833	68.6054	68.8538	0
11/09/2023	ES42 On 02-May-24			Bond Future	13.6885	13.6348	65.8779	66.1317	0
11/09/2023	ES42 On 01-August-24			Bond Future	13.8465	13.7905	67.3462	67.6055	0
11/09/2023	ES42 On 07-November-24			Bond Future	14.0388	13.9803	64.6508	64.9158	0
11/09/2023	GOVI On 02-November-23			GOVI	882.3600	883.8810	882.3600	883.8810	819
11/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	34400.0000	19190.0000	3.4400	1.9190	0
11/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	34500.0000	19290.0000	3.4500	1.9290	0
11/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	34600.0000	19390.0000	3.4600	1.9390	0
11/09/2023	GOVI On 01-February-24			GOVI	901.9830	903.5400	901.9830	903.5400	0
11/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	220030.0000	235600.0000	22.0030	23.5600	0
11/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	219930.0000	235500.0000	21.9930	23.5500	0
11/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	219830.0000	235400.0000	21.9830	23.5400	0
11/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 02-May-24			GOVI	921.9670	923.5520	921.9670	923.5520	0
11/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	290030.0000	274180.0000	29.0030	27.4180	0
11/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	290130.0000	274280.0000	29.0130	27.4280	0
11/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	290230.0000	274380.0000	29.0230	27.4380	0
11/09/2023	GOVI On 01-August-24			GOVI	942.3600	943.9730	942.3600	943.9730	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	6030.0000	0.0000	0.6030	0
11/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	10100.0000	0.0000	1.0100	0.0000	0
11/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	5930.0000	0.0000	0.5930	0
11/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	10200.0000	0.0000	1.0200	0.0000	0
11/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	5830.0000	0.0000	0.5830	0
11/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	10300.0000	0.0000	1.0300	0.0000	0
11/09/2023	GOVI On 07-November-24			GOVI	964.2470	965.8860	964.2470	965.8860	0
11/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	154670.0000	171060.0000	15.4670	17.1060	0
11/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	154570.0000	170960.0000	15.4570	17.0960	0
11/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	154470.0000	170860.0000	15.4470	17.0860	0
11/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/09/2023	IGOV On 02-November-23			Index Future	330.0390	330.9930	330.0390	330.9930	475
11/09/2023	IGOV On 01-February-24			Index Future	337.4590	338.4350	337.4590	338.4350	0
11/09/2023	IGOV On 02-May-24			Index Future	345.0150	346.0090	345.0150	346.0090	0
11/09/2023	IGOV On 01-August-24			Index Future	352.7230	353.7370	352.7230	353.7370	0
11/09/2023	IGOV On 07-November-24			Index Future	360.9950	362.0290	360.9950	362.0290	0
11/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
11/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3300	8.3450	91.6700	91.6550	0
11/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3200	8.3250	91.6800	91.6750	0
11/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
11/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3600	8.3750	91.6400	91.6250	0
11/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3600	8.3700	91.6400	91.6300	0
11/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3300	8.3500	91.6700	91.6500	0
11/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3200	8.3400	91.6800	91.6600	0
11/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0900	8.1400	91.9100	91.8600	0
11/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9500	8.0100	92.0500	91.9900	0
11/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.7900	7.8650	92.2100	92.1350	0
11/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.7300	7.8100	92.2700	92.1900	0
11/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7000	7.7750	92.3000	92.2250	0
11/09/2023	R035 On 02-November-23			Bond Future	12.0366	12.0021	82.3713	82.5525	181,860
11/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	30.8200	41.7500	0.0308	0.0418	400
11/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	7965.4500	7795.1800	7.9655	7.7952	0
11/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	181.4000	221.7200	0.1814	0.2217	400
11/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5195.7100	5054.8300	5.1957	5.0548	0
11/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	430.5800	501.2100	0.4306	0.5012	0
11/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3812.3100	3701.7400	3.8123	3.7017	0
11/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	442.2000	513.9700	0.4422	0.5140	0
11/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3768.4200	3658.9900	3.7684	3.6590	0
11/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	454.0300	526.9600	0.4540	0.5270	0
11/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3724.7800	3616.5100	3.7248	3.6165	0
11/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	870.6800	975.7600	0.8707	0.9758	6,500
11/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2663.0900	2586.9700	2.6631	2.5870	0
11/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	948.4000	1058.1600	0.9484	1.0582	731
11/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2524.9100	2453.4700	2.5249	2.4535	0
11/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2265.6000	2423.3800	2.2656	2.4234	731
11/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1209.3800	1185.9600	1.2094	1.1860	0
11/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4535.3500	4718.6600	4.5354	4.7187	0
11/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	426.1600	428.2700	0.4262	0.4283	400
11/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7696.1600	7882.7100	7.6962	7.8827	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	103.2300	108.5800	0.1032	0.1086	731
11/09/2023	R035 On 01-February-24			Bond Future	12.1574	12.1214	84.2033	84.3886	0
11/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	322.3200	355.9000	0.3223	0.3559	400
11/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8804.8500	8653.1400	8.8049	8.6531	0
11/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	736.2800	795.8700	0.7363	0.7959	400
11/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6328.5100	6202.8100	6.3285	6.2028	0
11/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2877.8100	3005.1400	2.8778	3.0051	0
11/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2761.6900	2703.7300	2.7617	2.7037	0
11/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2905.9400	3033.8200	2.9059	3.0338	0
11/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2738.5300	2681.1200	2.7385	2.6811	0
11/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2934.1900	3062.6100	2.9342	3.0626	0
11/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2715.5500	2658.6800	2.7156	2.6587	0
11/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7218.7200	7391.4300	7.2187	7.3914	0
11/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	898.1600	885.5800	0.8982	0.8856	400
11/09/2023	R035 On 02-May-24			Bond Future	12.2767	12.2393	81.5553	81.7446	0
11/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1235.9500	1303.7500	1.2360	1.3038	0
11/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	6992.9900	6871.5700	6.9930	6.8716	0
11/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1248.8800	1317.1400	1.2489	1.3171	0
11/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6950.3500	6829.3900	6.9504	6.8294	0
11/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1261.9000	1330.6200	1.2619	1.3306	0
11/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6907.8600	6787.3600	6.9079	6.7874	0
11/09/2023	R035 On 01-August-24			Bond Future	12.4021	12.3631	83.3569	83.5501	0
11/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2578.3100	2673.4400	2.5783	2.6734	0
11/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5688.4200	5590.3900	5.6884	5.5904	0
11/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2599.5900	2695.1700	2.5996	2.6952	0
11/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5657.5400	5559.9600	5.6575	5.5600	0
11/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2620.6600	2716.6800	2.6207	2.7167	0
11/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5626.4900	5529.3500	5.6265	5.5294	0
11/09/2023	R035 On 07-November-24			Bond Future	12.5634	12.5226	80.7701	80.9674	0
11/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3395.4200	3500.8600	3.3954	3.5009	0
11/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5328.8200	5236.9600	5.3288	5.2370	0
11/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3418.3600	3524.1900	3.4184	3.5242	0
11/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5301.8000	5210.3300	5.3018	5.2103	0
11/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3441.0300	3547.2500	3.4410	3.5473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5274.5500	5183.4700	5.2746	5.1835	0
11/09/2023	R053 On 02-November-23			Bond Future	12.5779	12.5281	93.8118	94.1722	5,189
11/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3355.6800	3648.6600	3.3557	3.6487	0
11/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1711.1800	1643.7800	1.7112	1.6438	0
11/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3399.9500	3694.2600	3.4000	3.6943	0
11/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1685.8200	1619.7500	1.6858	1.6198	0
11/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3444.3200	3739.9400	3.4443	3.7399	0
11/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1660.6500	1595.8900	1.6607	1.5959	0
11/09/2023	R053 On 01-February-24			Bond Future	12.6903	12.6384	95.8983	96.2667	0
11/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5002.3000	5262.0800	5.0023	5.2621	0
11/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3400.8500	3292.1800	3.4009	3.2922	0
11/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5043.5600	5304.2500	5.0436	5.3043	0
11/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3373.5900	3265.8300	3.3736	3.2658	0
11/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5084.9400	5346.5400	5.0849	5.3465	0
11/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3346.5400	3239.6900	3.3465	3.2397	0
11/09/2023	R053 On 02-May-24			Bond Future	12.8093	12.7554	92.1567	92.5331	0
11/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5900.5300	6150.6900	5.9005	6.1507	0
11/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4455.2000	4328.9500	4.4552	4.3290	0
11/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5940.1000	6191.0300	5.9401	6.1910	0
11/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4427.2500	4301.7700	4.4273	4.3018	0
11/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5980.0400	6231.7300	5.9800	6.2317	0
11/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4399.7700	4275.0500	4.3998	4.2751	0
11/09/2023	R053 On 01-August-24			Bond Future	12.9332	12.8772	94.1914	94.5758	0
11/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6631.7000	6878.7700	6.6317	6.8788	0
11/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5304.4700	5167.1300	5.3045	5.1671	0
11/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6670.1200	6917.8600	6.6701	6.9179	0
11/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5276.4300	5139.7600	5.2764	5.1398	0
11/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6708.6000	6957.0200	6.7086	6.9570	0
11/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5248.5500	5112.5600	5.2486	5.1126	0
11/09/2023	R053 On 07-November-24			Bond Future	13.0836	13.0251	90.4975	90.8904	0
11/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5360.5200	5574.9300	5.3605	5.5749	0
11/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7365.2900	7186.7400	7.3653	7.1867	0
11/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5394.1900	5609.3200	5.3942	5.6093	0
11/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7329.3100	7151.4800	7.3293	7.1515	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5427.5500	5643.4000	5.4276	5.6434	0
11/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7293.1100	7116.0000	7.2931	7.1160	0
11/09/2023	R186 On 02-November-23			Bond Future	8.9769	8.9877	108.0329	108.0034	124,675
11/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	898.6200	897.8300	0.8986	0.8978	1,715
11/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	425.7400	454.4300	0.4257	0.4544	0
11/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1353.9000	1347.5200	1.3539	1.3475	0
11/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	256.8300	279.9300	0.2568	0.2799	0
11/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1375.3100	1368.6800	1.3753	1.3687	0
11/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	251.2100	274.0600	0.2512	0.2741	0
11/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1396.7000	1389.8200	1.3967	1.3898	0
11/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	245.5800	268.1800	0.2456	0.2682	0
11/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3881.9600	3857.1400	3.8820	3.8571	0
11/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	20.8500	25.5100	0.0209	0.0255	1,715
11/09/2023	R186 On 01-February-24			Bond Future	8.9701	8.9819	105.1254	105.0954	0
11/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1866.2500	1855.2800	1.8663	1.8553	0
11/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	528.7600	547.8400	0.5288	0.5478	0
11/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1884.8600	1873.7800	1.8849	1.8738	0
11/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	522.3400	541.3100	0.5223	0.5413	0
11/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1903.3100	1892.1000	1.9033	1.8921	0
11/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	515.7700	534.6100	0.5158	0.5346	0
11/09/2023	R186 On 02-May-24			Bond Future	8.9664	8.9796	107.4529	107.4219	0
11/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	290.8500	289.4800	0.2909	0.2895	0
11/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2613.2900	2642.8700	2.6133	2.6429	0
11/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	295.0100	293.6000	0.2950	0.2936	0
11/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2593.3300	2622.8700	2.5933	2.6229	0
11/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	300.4300	298.9800	0.3004	0.2990	0
11/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2574.6300	2604.1300	2.5746	2.6041	0
11/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2406.8000	2392.4600	2.4068	2.3925	2,030
11/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	635.3100	651.9200	0.6353	0.6519	0
11/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3657.4100	3638.2600	3.6574	3.6383	0
11/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	363.3200	375.1200	0.3633	0.3751	2,030
11/09/2023	R186 On 01-August-24			Bond Future	8.9647	8.9796	104.5174	104.4855	0
11/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	982.8800	974.9400	0.9829	0.9749	0
11/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1595.0000	1618.9700	1.5950	1.6190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	993.4700	985.4600	0.9935	0.9855	0
11/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1584.0100	1607.9100	1.5840	1.6079	0
11/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	1004.5100	996.4300	1.0045	0.9964	0
11/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1573.4700	1597.3000	1.5735	1.5973	0
11/09/2023	R186 On 07-November-24			Bond Future	8.9987	9.0160	106.9354	106.9022	0
11/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1510.9200	1498.1300	1.5109	1.4981	0
11/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1259.5400	1279.8700	1.2595	1.2799	0
11/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1522.7500	1509.9000	1.5228	1.5099	0
11/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1252.2600	1272.5300	1.2523	1.2725	0
11/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1534.6200	1521.7000	1.5346	1.5217	0
11/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1245.0300	1265.2300	1.2450	1.2652	0
11/09/2023	R197 On 02-November-23			Bond Future	341.4430	341.4685	341.4430	341.4685	0
11/09/2023	R202 On 02-November-23			Bond Future	254.5990	254.9280	254.5990	254.9280	4,618
11/09/2023	R202 On 01-February-24			Bond Future	255.3473	255.6835	255.3473	255.6835	460
11/09/2023	R202 On 02-May-24			Bond Future	261.0617	261.4048	261.0617	261.4048	0
11/09/2023	R202 On 01-August-24			Bond Future	261.7902	262.1438	261.7902	262.1438	0
11/09/2023	R202 On 07-November-24			Bond Future	267.9203	268.2809	267.9203	268.2809	0
11/09/2023	R209 On 02-November-23			Bond Future	12.1131	12.0785	63.4962	63.6549	26,360
11/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	244.9600	292.1700	0.2450	0.2922	0
11/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	3984.1700	3872.6900	3.9842	3.8727	0
11/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	252.3900	300.5300	0.2524	0.3005	0
11/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3941.9300	3831.3800	3.9419	3.8314	0
11/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	259.9400	309.0000	0.2599	0.3090	0
11/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3899.8600	3790.2300	3.8999	3.7902	0
11/09/2023	R209 On 01-February-24			Bond Future	12.2169	12.1811	64.9084	65.0707	1,690
11/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2184.6000	2289.8700	2.1846	2.2899	0
11/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2624.7900	2567.8000	2.6248	2.5678	0
11/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2207.9100	2313.7100	2.2079	2.3137	0
11/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2602.4600	2546.0000	2.6025	2.5460	0
11/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2231.1800	2337.4900	2.2312	2.3375	0
11/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2580.1500	2524.2000	2.5802	2.5242	0
11/09/2023	R209 On 02-May-24			Bond Future	12.3275	12.2904	63.1926	63.3582	0
11/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1001.3100	1057.9000	1.0013	1.0579	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6464.9700	6355.8700	6.4650	6.3559	0
11/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1012.0700	1069.0700	1.0121	1.0691	0
11/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6425.7700	6317.0800	6.4258	6.3171	0
11/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1022.7500	1080.1600	1.0228	1.0802	0
11/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6386.5500	6278.2700	6.3866	6.2783	0
11/09/2023	R209 On 01-August-24			Bond Future	12.4436	12.4051	64.5882	64.7574	0
11/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2171.0600	2252.8100	2.1711	2.2528	0
11/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5177.9900	5090.5400	5.1780	5.0905	0
11/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2188.6600	2270.8000	2.1887	2.2708	0
11/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5148.8200	5061.7600	5.1488	5.0618	0
11/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2206.3500	2288.8700	2.2064	2.2889	0
11/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5119.7800	5033.1000	5.1198	5.0331	0
11/09/2023	R209 On 07-November-24			Bond Future	12.5864	12.5464	62.9261	63.0989	0
11/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3077.9400	3171.8700	3.0779	3.1719	0
11/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4728.5100	4649.6200	4.7285	4.6496	0
11/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3098.3700	3192.6300	3.0984	3.1926	0
11/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4704.3100	4625.7500	4.7043	4.6258	0
11/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3118.5900	3213.1900	3.1186	3.2132	0
11/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4679.9500	4601.7300	4.6800	4.6017	0
11/09/2023	R210 On 02-November-23			Bond Future	226.6037	226.8088	226.6037	226.8088	206
11/09/2023	R210 On 01-February-24			Bond Future	231.6986	231.9084	231.6986	231.9084	300
11/09/2023	R210 On 02-May-24			Bond Future	233.6265	233.8420	233.6265	233.8420	0
11/09/2023	R210 On 01-August-24			Bond Future	238.8429	239.0625	238.8429	239.0625	0
11/09/2023	R210 On 07-November-24			Bond Future	241.0999	241.3243	241.0999	241.3243	0
11/09/2023	R213 On 02-November-23			Bond Future	10.9889	10.9643	81.5965	81.7023	31,532
11/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1102.0400	1187.7400	1.1020	1.1877	731
11/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1312.5200	1292.4800	1.3125	1.2925	0
11/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1520.4100	1616.4700	1.5204	1.6165	0
11/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1001.9800	992.3000	1.0020	0.9923	0
11/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1546.9700	1643.5600	1.5470	1.6436	0
11/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	985.9200	976.7700	0.9859	0.9768	0
11/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1573.6200	1670.7200	1.5736	1.6707	0
11/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	969.9800	961.3400	0.9700	0.9613	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2487.8400	2596.4000	2.4878	2.5964	731
11/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	578.0900	580.9100	0.5781	0.5809	0
11/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7006.1500	7117.3200	7.0062	7.1173	0
11/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	58.6700	64.1000	0.0587	0.0641	731
11/09/2023	R213 On 01-February-24			Bond Future	11.0863	11.0605	83.4112	83.5195	0
11/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3758.7300	3854.4200	3.7587	3.8544	0
11/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1239.0500	1226.5300	1.2391	1.2265	0
11/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3787.0900	3882.9900	3.7871	3.8830	0
11/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1227.1800	1214.8700	1.2272	1.2149	0
11/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3815.7100	3911.8100	3.8157	3.9118	0
11/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1215.6000	1203.4900	1.2156	1.2035	0
11/09/2023	R213 On 02-May-24			Bond Future	11.1830	11.1560	81.6993	81.8096	0
11/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1165.0000	1212.5400	1.1650	1.2125	0
11/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4959.7300	4896.9100	4.9597	4.8969	0
11/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1177.6200	1225.4800	1.1776	1.2255	0
11/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4929.1200	4866.6200	4.9291	4.8666	0
11/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1190.1100	1238.2700	1.1901	1.2383	0
11/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4898.4000	4836.2000	4.8984	4.8362	0
11/09/2023	R213 On 01-August-24			Bond Future	11.2861	11.2578	83.5044	83.6170	0
11/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2225.0600	2287.0400	2.2251	2.2870	0
11/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3940.2900	3889.6800	3.9403	3.8897	0
11/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2242.9700	2305.2200	2.2430	2.3052	0
11/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3917.4300	3867.0900	3.9174	3.8671	0
11/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2260.9500	2323.4600	2.2610	2.3235	0
11/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3894.6700	3844.5900	3.8947	3.8446	0
11/09/2023	R213 On 07-November-24			Bond Future	11.4298	11.3999	81.8764	81.9913	0
11/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2903.8900	2970.9300	2.9039	2.9709	0
11/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3754.7100	3706.8800	3.7547	3.7069	0
11/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2923.4900	2990.7700	2.9235	2.9908	0
11/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3735.3500	3687.7600	3.7354	3.6878	0
11/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2942.8100	3010.3100	2.9428	3.0103	0
11/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3715.7400	3668.3700	3.7157	3.6684	0
11/09/2023	R214 On 02-November-23			Bond Future	12.5223	12.4725	58.9787	59.2084	21,767
11/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	96.4500	127.1400	0.0965	0.1271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5376.3300	5177.3400	5.3763	5.1773	0
11/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	99.6800	131.1200	0.0997	0.1311	0
11/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5326.9100	5128.6700	5.3269	5.1287	0
11/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	103.0000	135.2000	0.1030	0.1352	0
11/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5277.6400	5080.1600	5.2776	5.0802	0
11/09/2023	R214 On 01-February-24			Bond Future	12.6355	12.5839	60.2904	60.5253	0
11/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1447.2600	1560.0500	1.4473	1.5601	0
11/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3763.7200	3641.6300	3.7637	3.6416	0
11/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1465.7000	1579.2900	1.4657	1.5793	0
11/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3733.9800	3612.6900	3.7340	3.6127	0
11/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1484.2700	1598.6700	1.4843	1.5987	0
11/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3704.4200	3583.9400	3.7044	3.5839	0
11/09/2023	R214 On 02-May-24			Bond Future	12.7464	12.6929	58.3205	58.5604	0
11/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	904.3400	974.5200	0.9043	0.9745	0
11/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7140.2700	6970.4800	7.1403	6.9705	0
11/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	914.2700	984.9800	0.9143	0.9850	0
11/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7097.7600	6928.5000	7.0978	6.9285	0
11/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	924.4200	995.6700	0.9244	0.9957	0
11/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7055.5300	6886.8100	7.0555	6.8868	0
11/09/2023	R214 On 01-August-24			Bond Future	12.8616	12.8062	59.6088	59.8539	0
11/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2166.6300	2278.0200	2.1666	2.2780	0
11/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5395.6900	5261.9900	5.3957	5.2620	0
11/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2184.1000	2296.0300	2.1841	2.2960	0
11/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5365.1600	5232.0000	5.3652	5.2320	0
11/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2201.8700	2314.3400	2.2019	2.3143	0
11/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5334.9900	5202.3700	5.3350	5.2024	0
11/09/2023	R214 On 07-November-24			Bond Future	13.0056	12.9480	57.6807	57.9313	0
11/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3052.8400	3182.8700	3.0528	3.1829	0
11/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4854.2300	4733.7300	4.8542	4.7337	0
11/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3073.2800	3203.8000	3.0733	3.2038	0
11/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4829.2000	4709.1900	4.8292	4.7092	0
11/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3093.7800	3224.7900	3.0938	3.2248	0
11/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4804.2700	4684.7500	4.8043	4.6848	0
11/09/2023	R248 On 02-November-23			Bond Future	12.6608	12.6110	72.2848	72.5619	232,739

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	84.4100	113.3500	0.0844	0.1134	0
11/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7276.0500	7027.9200	7.2761	7.0279	0
11/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	87.4200	117.1200	0.0874	0.1171	0
11/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7213.3700	6966.0000	7.2134	6.9660	0
11/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	90.4900	120.9600	0.0905	0.1210	0
11/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7150.8400	6904.2400	7.1508	6.9042	0
11/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	263.8000	328.9500	0.2638	0.3290	207
11/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5337.5700	5125.6500	5.3376	5.1257	0
11/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1407.9000	1582.9900	1.4079	1.5830	207
11/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2309.3200	2207.3400	2.3093	2.2073	0
11/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5309.4400	5578.9700	5.3094	5.5790	0
11/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	428.1300	420.5900	0.4281	0.4206	207
11/09/2023	R248 On 01-February-24			Bond Future	12.7806	12.7288	73.8924	74.1757	0
11/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	567.4800	633.0700	0.5675	0.6331	1,000
11/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8214.7400	7997.0500	8.2147	7.9971	0
11/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1474.9600	1597.7300	1.4750	1.5977	0
11/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5126.1000	4965.5900	5.1261	4.9656	0
11/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1494.5500	1618.2800	1.4946	1.6183	0
11/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5086.1200	4926.5700	5.0861	4.9266	0
11/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1514.2900	1638.9900	1.5143	1.6390	0
11/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5046.3700	4887.7900	5.0464	4.8878	0
11/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1809.1400	1947.3500	1.8091	1.9474	1,000
11/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4517.2100	4372.1400	4.5172	4.3721	0
11/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4963.2700	5185.4500	4.9633	5.1855	0
11/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1878.9500	1817.8500	1.8790	1.8179	1,000
11/09/2023	R248 On 02-May-24			Bond Future	12.8979	12.8441	71.0796	71.3691	0
11/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	961.9400	1038.6100	0.9619	1.0386	0
11/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9502.7000	9289.9400	9.5027	9.2899	0
11/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	972.9000	1050.1900	0.9729	1.0502	0
11/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9448.0000	9235.8600	9.4480	9.2359	0
11/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	984.1200	1062.0400	0.9841	1.0620	0
11/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9393.6600	9182.1500	9.3937	9.1822	0
11/09/2023	R248 On 01-August-24			Bond Future	13.0200	12.9642	72.6496	72.9452	13,000
11/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2637.0200	2771.2200	2.6370	2.7712	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6626.1900	6464.7800	6.6262	6.4648	0
11/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2658.3900	2793.2400	2.6584	2.7932	0
11/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6589.3800	6428.6200	6.5894	6.4286	0
11/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2679.8500	2815.3500	2.6799	2.8154	0
11/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6552.7400	6392.6300	6.5527	6.3926	0
11/09/2023	R248 On 07-November-24			Bond Future	13.1722	13.1139	69.8778	70.1800	0
11/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3859.5400	4018.6800	3.8595	4.0187	0
11/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5939.1000	5796.0500	5.9391	5.7961	0
11/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3884.5700	4044.2800	3.8846	4.0443	0
11/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5909.7000	5767.2200	5.9097	5.7672	0
11/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3909.9600	4070.2500	3.9100	4.0703	0
11/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5880.7400	5738.8400	5.8807	5.7388	0
11/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0