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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
12/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	2025 On 02-November-23			Bond Future	172.8612	172.8835	172.8612	172.8835	5,228
12/09/2023	2025 On 01-February-24			Bond Future	174.9530	174.9759	174.9530	174.9759	2,884
12/09/2023	2025 On 02-May-24			Bond Future	178.8688	178.8918	178.8688	178.8918	0
12/09/2023	2025 On 01-August-24			Bond Future	181.0237	181.0467	181.0237	181.0467	0
12/09/2023	2025 On 07-November-24			Bond Future	185.2650	185.2877	185.2650	185.2877	0
12/09/2023	2029 On 02-November-23			Bond Future	124.9503	124.9578	124.9503	124.9578	2,068
12/09/2023	2029 On 01-February-24			Bond Future	127.7595	127.7673	127.7595	127.7673	728
12/09/2023	2029 On 02-May-24			Bond Future	129.2517	129.2593	129.2517	129.2593	0
12/09/2023	2029 On 01-August-24			Bond Future	132.1382	132.1456	132.1382	132.1456	0
12/09/2023	2029 On 07-November-24			Bond Future	133.8335	133.8405	133.8335	133.8405	0
12/09/2023	2030 On 02-November-23			Bond Future	10.4296	10.4047	91.1955	91.2998	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
12/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	65.8700	76.0500	0.0659	0.0761	800
12/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3756.5000	3662.3800	3.7565	3.6624	0
12/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	258.6200	285.8300	0.2586	0.2858	500
12/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2553.3400	2476.2500	2.5533	2.4763	0
12/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	464.6900	504.3300	0.4647	0.5043	800
12/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	1985.7300	1921.0700	1.9857	1.9211	0
12/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1041.4600	1103.5300	1.0415	1.1035	500
12/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1207.2000	1164.9700	1.2072	1.1650	0
12/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1610.7800	1686.3000	1.6108	1.6863	500
12/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	818.0400	789.2600	0.8180	0.7893	0
12/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2128.7400	2212.5200	2.1287	2.2125	0
12/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	594.8800	574.3600	0.5949	0.5744	0
12/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2158.9900	2243.1700	2.1590	2.2432	0
12/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	584.1900	564.0700	0.5842	0.5641	0
12/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2189.5100	2274.0800	2.1895	2.2741	0
12/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	573.7900	554.0600	0.5738	0.5541	0
12/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3161.1800	3255.0400	3.1612	3.2550	500
12/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	328.9400	318.5000	0.3289	0.3185	0
12/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4248.9600	4348.2700	4.2490	4.3483	0
12/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	181.9100	176.9200	0.1819	0.1769	500
12/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4755.6400	4856.4800	4.7556	4.8565	0
12/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	138.2300	134.7700	0.1382	0.1348	800
12/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7336.7000	7440.6600	7.3367	7.4407	0
12/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	33.8600	33.5200	0.0339	0.0335	500
12/09/2023	2030 On 01-February-24			Bond Future	10.5020	10.4757	89.2178	89.3245	0
12/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	629.6100	659.5300	0.6296	0.6595	400
12/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4512.3500	4435.5900	4.5124	4.4356	0
12/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	976.8900	1017.2500	0.9769	1.0173	500
12/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3503.1200	3436.8000	3.5031	3.4368	0
12/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1028.2600	1069.9900	1.0283	1.0700	1,360
12/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3386.6700	3321.7200	3.3867	3.3217	0
12/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1122.7800	1166.9500	1.1228	1.1670	500
12/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3188.4200	3125.9100	3.1884	3.1259	0
12/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1227.7300	1274.4200	1.2277	1.2744	400

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12/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3001.7700	2941.7800	3.0018	2.9418	0
12/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1371.5600	1421.4900	1.3716	1.4215	200
12/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2772.3900	2715.6400	2.7724	2.7156	0
12/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1789.4500	1847.6400	1.7895	1.8476	500
12/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2245.1700	2196.6800	2.2452	2.1967	0
12/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3224.4600	3301.9800	3.2245	3.3020	0
12/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1232.6900	1203.5300	1.2327	1.2035	700
12/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4099.7800	4184.8200	4.0998	4.1848	0
12/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	896.3000	874.6600	0.8963	0.8747	1,360
12/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4217.8200	4303.7100	4.2178	4.3037	0
12/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	859.5300	838.7400	0.8595	0.8387	0
12/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4247.4800	4333.5900	4.2475	4.3336	0
12/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	850.5500	829.9800	0.8506	0.8300	0
12/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4277.2200	4363.5400	4.2772	4.3635	0
12/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	841.6600	821.3000	0.8417	0.8213	0
12/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5450.3500	5543.3500	5.4504	5.5434	0
12/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	563.1000	549.4200	0.5631	0.5494	200
12/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5770.1900	5864.6000	5.7702	5.8646	0
12/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	506.0700	493.8000	0.5061	0.4938	500
12/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5802.4200	5896.9700	5.8024	5.8970	0
12/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	500.7300	488.6000	0.5007	0.4886	500
12/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6583.8300	6681.2200	6.5838	6.6812	0
12/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	386.7600	377.4700	0.3868	0.3775	400
12/09/2023	2030 On 02-May-24			Bond Future	10.5877	10.5600	91.1930	91.3019	0
12/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1024.2400	1059.7800	1.0242	1.0598	1,000
12/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4760.4600	4687.1400	4.7605	4.6871	0
12/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1203.1200	1242.7400	1.2031	1.2427	0
12/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4322.2200	4252.9800	4.3222	4.2530	0
12/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1215.7500	1255.6400	1.2158	1.2556	0
12/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4293.8900	4224.9200	4.2939	4.2249	0
12/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1228.4800	1268.6400	1.2285	1.2686	0
12/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4265.6800	4196.9800	4.2657	4.1970	0
12/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1711.8600	1761.4300	1.7119	1.7614	1,000
12/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3410.7000	3351.4100	3.4107	3.3514	0

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12/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2589.2700	2651.8600	2.5893	2.6519	500
12/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2462.5900	2416.3200	2.4626	2.4163	0
12/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3035.6500	3103.4900	3.0357	3.1035	1,080
12/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2129.5300	2088.5100	2.1295	2.0885	0
12/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3767.0900	3842.0900	3.7671	3.8421	500
12/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1707.7100	1673.8500	1.7077	1.6739	0
12/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6042.5800	6132.3700	6.0426	6.1324	0
12/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	925.6600	906.5900	0.9257	0.9066	1,000
12/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7366.9100	7462.0500	7.3669	7.4621	0
12/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	664.7500	651.0300	0.6648	0.6510	1,080
12/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9693.4900	9795.5700	9.6935	9.7956	0
12/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	306.4700	299.6900	0.3065	0.2997	500
12/09/2023	2030 On 01-August-24			Bond Future	10.6838	10.6545	89.2025	89.3135	0
12/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2206.4600	2260.6000	2.2065	2.2606	0
12/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3404.7300	3347.8600	3.4047	3.3479	0
12/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2224.5200	2278.9100	2.2245	2.2789	0
12/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3384.3000	3327.6800	3.3843	3.3277	0
12/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2242.3200	2296.9700	2.2423	2.2970	0
12/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3363.6200	3307.2600	3.3636	3.3073	0
12/09/2023	2030 On 07-November-24			Bond Future	10.8053	10.7742	91.2659	91.3791	0
12/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2960.3900	3021.4700	2.9604	3.0215	0
12/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3198.3700	3146.2800	3.1984	3.1463	0
12/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2979.9700	3041.2600	2.9800	3.0413	0
12/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3181.4400	3129.5600	3.1814	3.1296	0
12/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2999.9900	3061.5000	3.0000	3.0615	0
12/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3164.9800	3113.3200	3.1650	3.1133	0
12/09/2023	2032 On 02-November-23			Bond Future	11.3560	11.3316	84.3065	84.4222	172,096
12/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	40.0000	46.9300	0.0400	0.0469	7,750
12/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4979.0800	4870.3600	4.9791	4.8704	0
12/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	131.7200	148.7800	0.1317	0.1488	500
12/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3908.6400	3810.0500	3.9086	3.8101	0
12/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	137.7200	155.3500	0.1377	0.1554	500
12/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3864.5600	3766.5400	3.8646	3.7665	0
12/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	226.5500	251.6100	0.2266	0.2516	500

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12/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3355.3900	3264.8000	3.3554	3.2648	0
12/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	375.5700	410.6800	0.3756	0.4107	10,000
12/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2813.4800	2732.9400	2.8135	2.7329	0
12/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	594.9800	641.6600	0.5950	0.6417	0
12/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2300.5800	2231.6100	2.3006	2.2316	500
12/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	756.8500	810.5100	0.7569	0.8105	500
12/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2026.9800	1964.9900	2.0270	1.9650	0
12/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1030.3900	1093.8100	1.0304	1.0938	0
12/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1676.6400	1624.4100	1.6766	1.6244	0
12/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1053.3300	1117.4800	1.0533	1.1175	0
12/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1651.8400	1600.3400	1.6518	1.6003	0
12/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1076.5400	1141.4000	1.0765	1.1414	0
12/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1627.3400	1576.5500	1.6273	1.5766	0
12/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1171.8600	1239.5600	1.1719	1.2396	0
12/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1532.1900	1484.2400	1.5322	1.4842	500
12/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1765.7500	1847.4300	1.7658	1.8474	0
12/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1088.5600	1054.5900	1.0886	1.0546	500
12/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2069.6900	2156.7500	2.0697	2.1568	0
12/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	926.4700	897.8800	0.9265	0.8979	15,500
12/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2661.9400	2757.0700	2.6619	2.7571	0
12/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	688.5100	667.9900	0.6885	0.6680	500
12/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3082.8300	3182.2900	3.0828	3.1823	0
12/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	562.0500	545.8600	0.5621	0.5459	0
12/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4436.0800	4544.3200	4.4361	4.5443	0
12/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	302.0400	294.6300	0.3020	0.2946	500
12/09/2023	2032 On 01-February-24			Bond Future	11.4578	11.4323	86.1815	86.2998	0
12/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	376.1700	396.4700	0.3762	0.3965	1,200
12/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7432.4100	7334.4300	7.4324	7.3344	0
12/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	849.3200	886.2700	0.8493	0.8863	500
12/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4989.0500	4907.7200	4.9891	4.9077	0
12/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1075.7300	1118.9400	1.0757	1.1189	1,200
12/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4383.7900	4308.7200	4.3838	4.3087	0
12/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1104.8400	1148.8000	1.1048	1.1488	200
12/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4315.7400	4241.4200	4.3157	4.2414	0

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12/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1627.7600	1683.6600	1.6278	1.6837	500
12/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3350.5400	3288.1600	3.3505	3.2882	0
12/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3207.8400	3287.6300	3.2078	3.2876	0
12/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1871.7800	1833.2900	1.8718	1.8333	200
12/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3436.1700	3518.4400	3.4362	3.5184	0
12/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1739.1800	1703.1700	1.7392	1.7032	0
12/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3465.1300	3547.7100	3.4651	3.5477	0
12/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1723.1700	1687.4700	1.7232	1.6875	0
12/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3494.1900	3577.0700	3.4942	3.5771	0
12/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1707.2900	1671.8900	1.7073	1.6719	0
12/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5563.9200	5662.6600	5.5639	5.6627	0
12/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	924.4500	904.9100	0.9245	0.9049	200
12/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5975.4000	6076.3100	5.9754	6.0763	0
12/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	823.7200	806.3500	0.8237	0.8064	1,200
12/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6358.0700	6460.7800	6.3581	6.4608	0
12/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	740.7300	725.1600	0.7407	0.7252	500
12/09/2023	2032 On 02-May-24			Bond Future	11.5688	11.5421	83.9279	84.0486	0
12/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	973.8500	1007.7400	0.9739	1.0077	1,000
12/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6667.6800	6580.8600	6.6677	6.5809	0
12/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1169.7400	1208.3700	1.1697	1.2084	0
12/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5984.4200	5902.3400	5.9844	5.9023	0
12/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1182.6100	1221.5200	1.1826	1.2215	0
12/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5948.7700	5866.9700	5.9488	5.8670	0
12/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1195.7900	1235.0000	1.1958	1.2350	0
12/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5913.4800	5831.9800	5.9135	5.8320	0
12/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1235.7100	1275.7900	1.2357	1.2758	500
12/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5808.1700	5727.5400	5.8082	5.7275	0
12/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1317.9300	1359.7700	1.3179	1.3598	1,550
12/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5600.8700	5522.0000	5.6009	5.5220	0
12/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1634.1500	1682.2900	1.6342	1.6823	1,000
12/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4913.4500	4840.8800	4.9135	4.8409	0
12/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2037.5000	2092.6800	2.0375	2.0927	500
12/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4234.6100	4169.0800	4.2346	4.1691	0
12/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2573.0100	2636.1300	2.5730	2.6361	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
12/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3567.8600	3510.2700	3.5679	3.5103	0
12/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6961.4000	7060.1100	6.9614	7.0601	0
12/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1228.6600	1206.6600	1.2287	1.2067	1,000
12/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7883.0000	7985.6000	7.8830	7.9856	0
12/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1010.9700	992.8600	1.0110	0.9929	500
12/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8451.3300	8555.9800	8.4513	8.5560	0
12/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	898.3600	882.3000	0.8984	0.8823	1,550
12/09/2023	2032 On 01-August-24			Bond Future	11.6879	11.6599	85.7817	85.9049	0
12/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2192.5700	2246.9500	2.1926	2.2470	0
12/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4695.2200	4626.4500	4.6952	4.6265	0
12/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2210.4600	2265.1200	2.2105	2.2651	0
12/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4667.4000	4598.9100	4.6674	4.5989	0
12/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2228.7400	2283.6800	2.2287	2.2837	0
12/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4640.0000	4571.7900	4.6400	4.5718	0
12/09/2023	2032 On 07-November-24			Bond Future	11.8407	11.8114	83.6003	83.7259	0
12/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2933.6900	2995.1900	2.9337	2.9952	0
12/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4537.5600	4473.4300	4.5376	4.4734	0
12/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2954.1600	3015.9100	2.9542	3.0159	0
12/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4514.2400	4450.3600	4.5142	4.4504	0
12/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2974.3500	3036.3400	2.9744	3.0363	0
12/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4490.6800	4427.0400	4.4907	4.4270	0
12/09/2023	2033 On 02-November-23			Bond Future	117.2748	117.8211	117.2748	117.8211	2,258
12/09/2023	2033 On 01-February-24			Bond Future	119.9115	120.4701	119.9115	120.4701	5,737
12/09/2023	2033 On 02-May-24			Bond Future	121.1329	121.7038	121.1329	121.7038	0
12/09/2023	2033 On 01-August-24			Bond Future	123.8383	124.4215	123.8383	124.4215	0
12/09/2023	2033 On 07-November-24			Bond Future	125.2403	125.8367	125.2403	125.8367	0
12/09/2023	2037 On 02-November-23			Bond Future	12.4047	12.3805	77.1811	77.3073	68,979
12/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	230.7000	254.8100	0.2307	0.2548	0
12/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4876.8600	4774.8000	4.8769	4.7748	0
12/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	237.9300	262.5700	0.2379	0.2626	0
12/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4827.3200	4725.7900	4.8273	4.7258	0
12/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	245.3900	270.5800	0.2454	0.2706	0
12/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4778.0700	4677.0900	4.7781	4.6771	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	801.9900	856.9000	0.8020	0.8569	731
12/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2842.6600	2771.4000	2.8427	2.7714	0
12/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2006.1600	2094.6800	2.0062	2.0947	731
12/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1410.1300	1372.4800	1.4101	1.3725	0
12/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7299.1000	7423.4900	7.2991	7.4235	0
12/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	129.4300	127.6500	0.1294	0.1277	731
12/09/2023	2037 On 01-February-24			Bond Future	12.5242	12.4990	74.6414	74.7704	76,958
12/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1726.0400	1785.4400	1.7260	1.7854	2,500
12/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3994.7700	3925.1100	3.9948	3.9251	0
12/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2230.3700	2299.0500	2.2304	2.2991	0
12/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3337.1600	3276.7800	3.3372	3.2768	0
12/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2255.0400	2324.1400	2.2550	2.3241	0
12/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3309.6300	3249.6700	3.3096	3.2497	0
12/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2280.0400	2349.5500	2.2800	2.3496	0
12/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3282.4800	3222.9300	3.2825	3.2229	0
12/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4000.7000	4092.0500	4.0007	4.0921	0
12/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1968.6100	1930.9000	1.9686	1.9309	2,500
12/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7513.2800	7627.0000	7.5133	7.6270	0
12/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	811.5500	796.2100	0.8116	0.7962	2,500
12/09/2023	2037 On 02-May-24			Bond Future	12.6527	12.6265	76.2936	76.4253	0
12/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1092.2900	1129.5800	1.0923	1.1296	0
12/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7625.0300	7530.6000	7.6250	7.5306	0
12/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1103.8800	1141.4500	1.1039	1.1415	0
12/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7579.8700	7485.7200	7.5799	7.4857	0
12/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1115.7500	1153.6100	1.1158	1.1536	0
12/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7535.0400	7441.1800	7.5350	7.4412	0
12/09/2023	2037 On 01-August-24			Bond Future	12.7911	12.7638	73.7230	73.8574	0
12/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2456.0500	2514.0500	2.4561	2.5141	0
12/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6032.5400	5956.0800	6.0325	5.9561	0
12/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2475.6900	2533.9800	2.4757	2.5340	0
12/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5999.4100	5923.2400	5.9994	5.9232	0
12/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2495.4200	2553.9900	2.4954	2.5540	0
12/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5966.4200	5890.5300	5.9664	5.8905	0
12/09/2023	2037 On 07-November-24			Bond Future	12.9496	12.9212	75.4265	75.5638	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3511.3700	3580.1200	3.5114	3.5801	0
12/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5378.1700	5309.6600	5.3782	5.3097	0
12/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3534.2400	3603.2400	3.5342	3.6032	0
12/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5350.9900	5282.7300	5.3510	5.2827	0
12/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3557.5000	3626.7600	3.5575	3.6268	0
12/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5324.2400	5256.2400	5.3242	5.2562	0
12/09/2023	2038 On 02-November-23			Bond Future	126.2642	126.5609	126.2642	126.5609	4,695
12/09/2023	2038 On 01-February-24			Bond Future	127.0841	127.3874	127.0841	127.3874	0
12/09/2023	2038 On 02-May-24			Bond Future	129.9282	130.2381	129.9282	130.2381	0
12/09/2023	2038 On 01-August-24			Bond Future	130.7597	131.0761	130.7597	131.0761	0
12/09/2023	2038 On 07-November-24			Bond Future	133.8218	134.1450	133.8218	134.1450	0
12/09/2023	2040 On 02-November-23			Bond Future	12.6667	12.6578	77.3828	77.4311	41,938
12/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	84.1200	90.8700	0.0841	0.0909	875
12/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6892.5000	6850.9900	6.8925	6.8510	0
12/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	114.0000	122.4200	0.1140	0.1224	0
12/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6425.2900	6385.4500	6.4253	6.3855	0
12/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	118.2400	126.8900	0.1182	0.1269	0
12/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6367.7200	6328.1100	6.3677	6.3281	0
12/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	122.6400	131.5300	0.1226	0.1315	0
12/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6310.3900	6271.0200	6.3104	6.2710	0
12/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	240.6800	254.8800	0.2407	0.2549	128
12/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5208.8400	5174.7800	5.2088	5.1748	0
12/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	559.2400	583.3300	0.5592	0.5833	875
12/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3750.7600	3726.5900	3.7508	3.7266	0
12/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1591.9400	1632.3500	1.5919	1.6324	128
12/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1956.6800	1948.8300	1.9567	1.9488	0
12/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2749.0100	2797.1200	2.7490	2.7971	0
12/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1124.3400	1124.1900	1.1243	1.1242	875
12/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5388.8300	5441.1400	5.3888	5.4411	0
12/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	368.3300	372.3800	0.3683	0.3724	128
12/09/2023	2040 On 01-February-24			Bond Future	12.7898	12.7806	74.5973	74.6466	94,218
12/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1784.0000	1812.3800	1.7840	1.8124	0
12/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4313.2000	4292.2100	4.3132	4.2922	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1806.2200	1834.7900	1.8062	1.8348	0
12/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4278.9900	4258.1900	4.2790	4.2582	0
12/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1828.6000	1857.3400	1.8286	1.8573	0
12/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4245.0000	4224.3700	4.2450	4.2244	0
12/09/2023	2040 On 02-May-24			Bond Future	12.9212	12.9117	76.2484	76.2987	0
12/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1048.4900	1065.2600	1.0485	1.0653	0
12/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8555.2100	8521.6600	8.5552	8.5217	0
12/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1059.9400	1076.8300	1.0599	1.0768	0
12/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8505.4700	8472.0400	8.5055	8.4720	0
12/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1071.6600	1088.6700	1.0717	1.0887	0
12/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8456.0800	8422.7700	8.4561	8.4228	0
12/09/2023	2040 On 01-August-24			Bond Future	13.0624	13.0525	73.4263	73.4776	0
12/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2494.8700	2520.3200	2.4949	2.5203	0
12/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6495.4200	6469.6200	6.4954	6.4696	0
12/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2515.3500	2540.9200	2.5154	2.5409	0
12/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6459.7700	6434.0900	6.4598	6.4341	0
12/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2535.9200	2561.6100	2.5359	2.5616	0
12/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6424.2800	6398.7200	6.4243	6.3987	0
12/09/2023	2040 On 07-November-24			Bond Future	13.2229	13.2126	75.1224	75.1745	0
12/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3672.5700	3702.0400	3.6726	3.7020	0
12/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5653.7300	5631.0900	5.6537	5.6311	0
12/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3696.7500	3726.3100	3.6968	3.7263	0
12/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5625.1000	5602.5500	5.6251	5.6026	0
12/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3720.9900	3750.6600	3.7210	3.7507	0
12/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5596.5900	5574.1500	5.5966	5.5742	0
12/09/2023	2044 On 02-November-23			Bond Future	12.7550	12.7461	73.4946	73.5429	52,923
12/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	73.9800	80.1200	0.0740	0.0801	0
12/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7160.6000	7118.4400	7.1606	7.1184	0
12/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	76.6500	82.9400	0.0767	0.0829	0
12/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7099.6800	7057.6700	7.0997	7.0577	0
12/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	79.4200	85.8900	0.0794	0.0859	0
12/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7038.9500	6997.1200	7.0390	6.9971	0
12/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	325.3200	342.6500	0.3253	0.3427	5,860
12/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4632.7600	4601.7900	4.6328	4.6018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1735.8500	1777.6300	1.7359	1.7776	0
12/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1762.7400	1756.2200	1.7627	1.7562	5,860
12/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2516.1800	2563.1900	2.5162	2.5632	0
12/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1206.4800	1205.1900	1.2065	1.2052	6,375
12/09/2023	2044 On 01-February-24			Bond Future	12.8751	12.8659	70.7478	70.7972	31,827
12/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1513.1800	1539.1400	1.5132	1.5391	0
12/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4873.5200	4850.1100	4.8735	4.8501	0
12/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1533.3800	1559.5300	1.5334	1.5595	0
12/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4836.0100	4812.7900	4.8360	4.8128	0
12/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1553.7200	1580.0600	1.5537	1.5801	0
12/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4798.7200	4775.6900	4.7987	4.7757	0
12/09/2023	2044 On 02-May-24			Bond Future	13.0027	12.9932	72.3137	72.3640	0
12/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1023.6600	1040.1600	1.0237	1.0402	0
12/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8782.8600	8749.0200	8.7829	8.7490	0
12/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1035.1600	1051.7900	1.0352	1.0518	0
12/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8731.8400	8698.1300	8.7318	8.6981	0
12/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1046.5900	1063.3400	1.0466	1.0633	0
12/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8680.8300	8647.2400	8.6808	8.6472	0
12/09/2023	2044 On 01-August-24			Bond Future	13.1396	13.1297	69.5299	69.5811	0
12/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2305.9700	2330.2600	2.3060	2.3303	0
12/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6988.0300	6961.1000	6.9880	6.9611	0
12/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2325.4300	2349.8400	2.3254	2.3498	0
12/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6950.0200	6923.2100	6.9500	6.9232	0
12/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2344.9900	2369.5200	2.3450	2.3695	0
12/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6912.1700	6885.4800	6.9122	6.8855	0
12/09/2023	2044 On 07-November-24			Bond Future	13.2946	13.2843	71.1357	71.1878	0
12/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3706.3800	3735.9500	3.7064	3.7360	0
12/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5750.8100	5728.2800	5.7508	5.7283	0
12/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3730.6400	3760.3200	3.7306	3.7603	0
12/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5722.0000	5699.5800	5.7220	5.6996	0
12/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3754.6600	3784.4400	3.7547	3.7844	0
12/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5693.0200	5670.7000	5.6930	5.6707	0
12/09/2023	2046 On 02-November-23			Bond Future	109.1436	109.1479	109.1436	109.1479	16,148
12/09/2023	2046 On 01-February-24			Bond Future	111.5973	111.6020	111.5973	111.6020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2046 On 02-May-24			Bond Future	111.9463	111.9504	111.9463	111.9504	0
12/09/2023	2046 On 01-August-24			Bond Future	114.4457	114.4499	114.4457	114.4499	0
12/09/2023	2046 On 07-November-24			Bond Future	114.9244	114.9280	114.9244	114.9280	0
12/09/2023	2050 On 02-November-23			Bond Future	110.4980	110.4087	110.4980	110.4087	14,039
12/09/2023	2050 On 01-February-24			Bond Future	110.7327	110.6414	110.7327	110.6414	0
12/09/2023	2050 On 02-May-24			Bond Future	113.2111	113.1174	113.2111	113.1174	0
12/09/2023	2050 On 01-August-24			Bond Future	113.4320	113.3359	113.4320	113.3359	0
12/09/2023	2050 On 07-November-24			Bond Future	116.0880	115.9893	116.0880	115.9893	0
12/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	AL37 On 02-November-23			Index Future	907.6510	908.5160	907.6510	908.5160	0
12/09/2023	AL37 On 01-February-24			Index Future	927.8350	928.7210	927.8350	928.7210	0
12/09/2023	AL37 On 02-May-24			Index Future	948.3940	949.2970	948.3940	949.2970	0
12/09/2023	AL37 On 01-August-24			Index Future	969.3740	970.2950	969.3740	970.2950	0
12/09/2023	AL37 On 07-November-24			Index Future	991.8920	992.8300	991.8920	992.8300	0
12/09/2023	AL7T On 02-November-23			Index Future	1023.1770	1024.6000	1023.1770	1,024.6000	0
12/09/2023	AL7T On 01-February-24			Index Future	1045.9310	1047.3860	1045.9310	1,047.3860	0
12/09/2023	AL7T On 02-May-24			Index Future	1069.1070	1070.5920	1069.1070	1,070.5920	0
12/09/2023	AL7T On 01-August-24			Index Future	1092.7570	1094.2730	1092.7570	1,094.2730	0
12/09/2023	AL7T On 07-November-24			Index Future	1118.1410	1119.6870	1118.1410	1,119.6870	0
12/09/2023	ALBI On 02-November-23			Index Future	894.1340	895.1200	894.1340	895.1200	107
12/09/2023	ALBI On 01-February-24			Index Future	914.0190	915.0270	914.0190	915.0270	0
12/09/2023	ALBI On 02-May-24			Index Future	934.2710	935.3000	934.2710	935.3000	0
12/09/2023	ALBI On 01-August-24			Index Future	954.9390	955.9880	954.9390	955.9880	0
12/09/2023	ALBI On 07-November-24			Index Future	977.1220	978.1910	977.1220	978.1910	0
12/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	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
12/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	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
12/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	ES33 On 02-November-23			Bond Future	12.9145	12.8905	71.3572	71.4609	0
12/09/2023	ES33 On 01-February-24			Bond Future	13.0703	13.0453	72.9616	73.0676	0
12/09/2023	ES33 On 02-May-24			Bond Future	13.2332	13.2071	70.7952	70.9034	0
12/09/2023	ES33 On 01-August-24			Bond Future	13.4048	13.3776	72.3748	72.4853	0
12/09/2023	ES33 On 07-November-24			Bond Future	13.6191	13.5906	70.2637	70.3764	0
12/09/2023	ES42 On 02-November-23			Bond Future	13.4164	13.3925	66.9800	67.0968	0
12/09/2023	ES42 On 01-February-24			Bond Future	13.5598	13.5348	68.4861	68.6054	0
12/09/2023	ES42 On 02-May-24			Bond Future	13.7144	13.6885	65.7560	65.8779	0
12/09/2023	ES42 On 01-August-24			Bond Future	13.8734	13.8465	67.2218	67.3462	0
12/09/2023	ES42 On 07-November-24			Bond Future	14.0670	14.0388	64.5237	64.6508	0
12/09/2023	GOVI On 02-November-23			GOVI	881.4030	882.3600	881.4030	882.3600	819
12/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	43970.0000	34400.0000	4.3970	3.4400	0
12/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	44070.0000	34500.0000	4.4070	3.4500	0
12/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	44170.0000	34600.0000	4.4170	3.4600	0
12/09/2023	GOVI On 01-February-24			GOVI	901.0040	901.9830	901.0040	901.9830	0
12/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	210240.0000	220030.0000	21.0240	22.0030	0
12/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	210140.0000	219930.0000	21.0140	21.9930	0
12/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	210040.0000	219830.0000	21.0040	21.9830	0
12/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 02-May-24			GOVI	920.9680	921.9670	920.9680	921.9670	0
12/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	300020.0000	290030.0000	30.0020	29.0030	0
12/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	300120.0000	290130.0000	30.0120	29.0130	0
12/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	300220.0000	290230.0000	30.0220	29.0230	0
12/09/2023	GOVI On 01-August-24			GOVI	941.3420	942.3600	941.3420	942.3600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	20280.0000	10100.0000	2.0280	1.0100	0
12/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	20380.0000	10200.0000	2.0380	1.0200	0
12/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	20480.0000	10300.0000	2.0480	1.0300	0
12/09/2023	GOVI On 07-November-24			GOVI	963.2080	964.2470	963.2080	964.2470	0
12/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	144280.0000	154670.0000	14.4280	15.4670	0
12/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	144180.0000	154570.0000	14.4180	15.4570	0
12/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	144080.0000	154470.0000	14.4080	15.4470	0
12/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/09/2023	IGOV On 02-November-23			Index Future	329.5950	330.0390	329.5950	330.0390	475
12/09/2023	IGOV On 01-February-24			Index Future	337.0050	337.4590	337.0050	337.4590	0
12/09/2023	IGOV On 02-May-24			Index Future	344.5510	345.0150	344.5510	345.0150	0
12/09/2023	IGOV On 01-August-24			Index Future	352.2490	352.7230	352.2490	352.7230	0
12/09/2023	IGOV On 07-November-24			Index Future	360.5120	360.9950	360.5120	360.9950	0
12/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
12/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/09/2023	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
12/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
12/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3300	8.3200	91.6700	91.6800	0
12/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
12/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3700	8.3600	91.6300	91.6400	0
12/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3700	8.3600	91.6300	91.6400	0
12/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3300	91.6400	91.6700	0
12/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3200	91.6500	91.6800	0
12/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1400	8.0900	91.8600	91.9100	0
12/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0100	7.9500	91.9900	92.0500	0
12/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8600	7.7900	92.1400	92.2100	0
12/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8000	7.7300	92.2000	92.2700	0
12/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7700	7.7000	92.2300	92.3000	0
12/09/2023	R035 On 02-November-23			Bond Future	12.0609	12.0366	82.2444	82.3713	181,860
12/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	26.3200	30.8200	0.0263	0.0308	400
12/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8087.8800	7965.4500	8.0879	7.9655	0
12/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	162.5300	181.4000	0.1625	0.1814	400
12/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5303.7700	5195.7100	5.3038	5.1957	0
12/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	395.2000	430.5800	0.3952	0.4306	0
12/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3903.8600	3812.3100	3.9039	3.8123	0
12/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	406.1600	442.2000	0.4062	0.4422	0
12/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3859.3100	3768.4200	3.8593	3.7684	0
12/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	417.3400	454.0300	0.4173	0.4540	0
12/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3815.0200	3724.7800	3.8150	3.7248	0
12/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	814.7200	870.6800	0.8147	0.8707	6,500
12/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2734.0600	2663.0900	2.7341	2.6631	0
12/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	889.4900	948.4000	0.8895	0.9484	731
12/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2592.9300	2524.9100	2.5929	2.5249	0
12/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2173.2000	2265.6000	2.1732	2.2656	731
12/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1243.9100	1209.3800	1.2439	1.2094	0
12/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4419.1100	4535.3500	4.4191	4.5354	0
12/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	436.8500	426.1600	0.4369	0.4262	400
12/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7570.6800	7696.1600	7.5707	7.6962	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	104.6800	103.2300	0.1047	0.1032	731
12/09/2023	R035 On 01-February-24			Bond Future	12.1827	12.1574	84.0735	84.2033	0
12/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	304.4400	322.3200	0.3044	0.3223	400
12/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8916.7400	8804.8500	8.9167	8.8049	0
12/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	703.0300	736.2800	0.7030	0.7363	400
12/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6425.0300	6328.5100	6.4250	6.3285	0
12/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2800.5200	2877.8100	2.8005	2.8778	0
12/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2814.1700	2761.6900	2.8142	2.7617	0
12/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2828.2700	2905.9400	2.8283	2.9059	0
12/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2790.6300	2738.5300	2.7906	2.7385	0
12/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2856.1300	2934.1900	2.8561	2.9342	0
12/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2767.2600	2715.5500	2.7673	2.7156	0
12/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7106.5200	7218.7200	7.1065	7.2187	0
12/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	915.7300	898.1600	0.9157	0.8982	400
12/09/2023	R035 On 02-May-24			Bond Future	12.3030	12.2767	81.4228	81.5553	0
12/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1195.8300	1235.9500	1.1958	1.2360	0
12/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7085.3700	6992.9900	7.0854	6.9930	0
12/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1208.4600	1248.8800	1.2085	1.2489	0
12/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7042.4300	6950.3500	7.0424	6.9504	0
12/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1221.1800	1261.9000	1.2212	1.2619	0
12/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6999.6400	6907.8600	6.9996	6.9079	0
12/09/2023	R035 On 01-August-24			Bond Future	12.4294	12.4021	83.2217	83.3569	0
12/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2519.0100	2578.3100	2.5190	2.5783	0
12/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5764.3500	5688.4200	5.7644	5.6884	0
12/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2540.0000	2599.5900	2.5400	2.5996	0
12/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5733.1800	5657.5400	5.7332	5.6575	0
12/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2560.7700	2620.6600	2.5608	2.6207	0
12/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5701.8300	5626.4900	5.7018	5.6265	0
12/09/2023	R035 On 07-November-24			Bond Future	12.5919	12.5634	80.6321	80.7701	0
12/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3328.0400	3395.4200	3.3280	3.3954	0
12/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5399.4500	5328.8200	5.3995	5.3288	0
12/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3350.7200	3418.3600	3.3507	3.4184	0
12/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5372.1700	5301.8000	5.3722	5.3018	0
12/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3373.1200	3441.0300	3.3731	3.4410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5344.6500	5274.5500	5.3447	5.2746	0
12/09/2023	R053 On 02-November-23			Bond Future	12.5817	12.5779	93.7846	93.8118	5,189
12/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3316.0600	3355.6800	3.3161	3.3557	0
12/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1698.7900	1711.1800	1.6988	1.7112	0
12/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3360.2700	3399.9500	3.3603	3.4000	0
12/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1673.3700	1685.8200	1.6734	1.6858	0
12/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3404.5800	3444.3200	3.4046	3.4443	0
12/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1648.1400	1660.6500	1.6481	1.6607	0
12/09/2023	R053 On 01-February-24			Bond Future	12.6942	12.6903	95.8704	95.8983	0
12/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4971.6900	5002.3000	4.9717	5.0023	0
12/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3398.1500	3400.8500	3.3982	3.4009	0
12/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5012.8900	5043.5600	5.0129	5.0436	0
12/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3370.8300	3373.5900	3.3708	3.3736	0
12/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5054.2000	5084.9400	5.0542	5.0849	0
12/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3343.7100	3346.5400	3.3437	3.3465	0
12/09/2023	R053 On 02-May-24			Bond Future	12.8133	12.8093	92.1284	92.1567	0
12/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5873.4400	5900.5300	5.8734	5.9005	0
12/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4456.3700	4455.2000	4.4564	4.4552	0
12/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5912.9600	5940.1000	5.9130	5.9401	0
12/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4428.3700	4427.2500	4.4284	4.4273	0
12/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5952.8400	5980.0400	5.9528	5.9800	0
12/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4400.8300	4399.7700	4.4008	4.3998	0
12/09/2023	R053 On 01-August-24			Bond Future	12.9374	12.9332	94.1627	94.1914	0
12/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6606.3300	6631.7000	6.6063	6.6317	0
12/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5307.8100	5304.4700	5.3078	5.3045	0
12/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6644.7000	6670.1200	6.6447	6.6701	0
12/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5279.7200	5276.4300	5.2797	5.2764	0
12/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6683.1400	6708.6000	6.6831	6.7086	0
12/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5251.8000	5248.5500	5.2518	5.2486	0
12/09/2023	R053 On 07-November-24			Bond Future	13.0879	13.0836	90.4686	90.4975	0
12/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5339.1700	5360.5200	5.3392	5.3605	0
12/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7372.8200	7365.2900	7.3728	7.3653	0
12/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5372.7800	5394.1900	5.3728	5.3942	0
12/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7336.7800	7329.3100	7.3368	7.3293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5406.0800	5427.5500	5.4061	5.4276	0
12/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7300.5200	7293.1100	7.3005	7.2931	0
12/09/2023	R186 On 02-November-23			Bond Future	9.0084	8.9769	107.9468	108.0329	124,484
12/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	840.1800	898.6200	0.8402	0.8986	1,715
12/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	453.4500	425.7400	0.4535	0.4257	0
12/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1284.9300	1353.9000	1.2849	1.3539	0
12/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	274.0100	256.8300	0.2740	0.2568	0
12/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1305.9700	1375.3100	1.3060	1.3753	0
12/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	268.0200	251.2100	0.2680	0.2512	0
12/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1326.9900	1396.7000	1.3270	1.3967	0
12/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	262.0200	245.5800	0.2620	0.2456	0
12/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3796.9200	3881.9600	3.7969	3.8820	0
12/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	21.9600	20.8500	0.0220	0.0209	1,715
12/09/2023	R186 On 01-February-24			Bond Future	9.0047	8.9701	105.0373	105.1254	0
12/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1802.0600	1866.2500	1.8021	1.8663	0
12/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	552.7200	528.7600	0.5527	0.5288	0
12/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1820.4100	1884.8600	1.8204	1.8849	0
12/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	546.0400	522.3400	0.5460	0.5223	0
12/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1838.6000	1903.3100	1.8386	1.9033	0
12/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	539.2100	515.7700	0.5392	0.5158	0
12/09/2023	R186 On 02-May-24			Bond Future	9.0047	8.9664	107.3630	107.4529	0
12/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	271.9300	290.8500	0.2719	0.2909	0
12/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2684.2100	2613.2900	2.6842	2.6133	0
12/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	275.8700	295.0100	0.2759	0.2950	0
12/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2664.0300	2593.3300	2.6640	2.5933	0
12/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	281.0400	300.4300	0.2810	0.3004	0
12/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2645.0800	2574.6300	2.6451	2.5746	0
12/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2341.2000	2406.8000	2.3412	2.4068	2,030
12/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	659.5500	635.3100	0.6596	0.6353	0
12/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3581.7900	3657.4100	3.5818	3.6574	0
12/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	377.5400	363.3200	0.3775	0.3633	2,030
12/09/2023	R186 On 01-August-24			Bond Future	9.0074	8.9647	104.4258	104.5174	0
12/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	942.2000	982.8800	0.9422	0.9829	0
12/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1645.8400	1595.0000	1.6458	1.5950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	952.5300	993.4700	0.9525	0.9935	0
12/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1634.5900	1584.0100	1.6346	1.5840	0
12/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	963.3100	1004.5100	0.9633	1.0045	0
12/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1623.7900	1573.4700	1.6238	1.5735	0
12/09/2023	R186 On 07-November-24			Bond Future	9.0473	8.9987	106.8421	106.9354	0
12/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1459.8800	1510.9200	1.4599	1.5109	0
12/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1301.7200	1259.5400	1.3017	1.2595	0
12/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1471.5100	1522.7500	1.4715	1.5228	0
12/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1294.2400	1252.2600	1.2942	1.2523	0
12/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1483.1800	1534.6200	1.4832	1.5346	0
12/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1286.8100	1245.0300	1.2868	1.2450	0
12/09/2023	R197 On 02-November-23			Bond Future	341.4175	341.4430	341.4175	341.4430	0
12/09/2023	R202 On 02-November-23			Bond Future	253.8492	254.5990	253.8492	254.5990	4,618
12/09/2023	R202 On 01-February-24			Bond Future	254.5805	255.3473	254.5805	255.3473	460
12/09/2023	R202 On 02-May-24			Bond Future	260.2784	261.0617	260.2784	261.0617	0
12/09/2023	R202 On 01-August-24			Bond Future	260.9902	261.7902	260.9902	261.7902	0
12/09/2023	R202 On 07-November-24			Bond Future	267.1026	267.9203	267.1026	267.9203	0
12/09/2023	R209 On 02-November-23			Bond Future	12.1374	12.1131	63.3849	63.4962	26,360
12/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	222.1100	244.9600	0.2221	0.2450	0
12/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4072.6200	3984.1700	4.0726	3.9842	0
12/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	229.0400	252.3900	0.2290	0.2524	0
12/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4029.8800	3941.9300	4.0299	3.9419	0
12/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	236.0800	259.9400	0.2361	0.2599	0
12/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3987.3000	3899.8600	3.9873	3.8999	0
12/09/2023	R209 On 01-February-24			Bond Future	12.2421	12.2169	64.7946	64.9084	1,690
12/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2121.0000	2184.6000	2.1210	2.1846	0
12/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2674.9900	2624.7900	2.6750	2.6248	0
12/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2143.9600	2207.9100	2.1440	2.2079	0
12/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2652.3100	2602.4600	2.6523	2.6025	0
12/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2166.8600	2231.1800	2.1669	2.2312	0
12/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2629.6300	2580.1500	2.6296	2.5802	0
12/09/2023	R209 On 02-May-24			Bond Future	12.3536	12.3275	63.0764	63.1926	0
12/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	967.9100	1001.3100	0.9679	1.0013	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6547.7700	6464.9700	6.5478	6.4650	0
12/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	978.4100	1012.0700	0.9784	1.0121	0
12/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6508.3100	6425.7700	6.5083	6.4258	0
12/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	988.8400	1022.7500	0.9888	1.0228	0
12/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6468.8400	6386.5500	6.4688	6.3866	0
12/09/2023	R209 On 01-August-24			Bond Future	12.4707	12.4436	64.4697	64.5882	0
12/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2120.1600	2171.0600	2.1202	2.1711	0
12/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5245.6300	5177.9900	5.2456	5.1780	0
12/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2137.5100	2188.6600	2.1375	2.1887	0
12/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5216.2100	5148.8200	5.2162	5.1488	0
12/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2154.9400	2206.3500	2.1549	2.2064	0
12/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5186.9100	5119.7800	5.1869	5.1198	0
12/09/2023	R209 On 07-November-24			Bond Future	12.6145	12.5864	62.8050	62.9261	0
12/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3017.8700	3077.9400	3.0179	3.0779	0
12/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4789.4700	4728.5100	4.7895	4.7285	0
12/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3038.0600	3098.3700	3.0381	3.0984	0
12/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4765.0300	4704.3100	4.7650	4.7043	0
12/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3058.0500	3118.5900	3.0581	3.1186	0
12/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4740.4400	4679.9500	4.7404	4.6800	0
12/09/2023	R210 On 02-November-23			Bond Future	226.0178	226.6037	226.0178	226.6037	206
12/09/2023	R210 On 01-February-24			Bond Future	231.0993	231.6986	231.0993	231.6986	300
12/09/2023	R210 On 02-May-24			Bond Future	233.0144	233.6265	233.0144	233.6265	0
12/09/2023	R210 On 01-August-24			Bond Future	238.2178	238.8429	238.2178	238.8429	0
12/09/2023	R210 On 07-November-24			Bond Future	240.4613	241.0999	240.4613	241.0999	0
12/09/2023	R213 On 02-November-23			Bond Future	11.0135	10.9889	81.4910	81.5965	31,532
12/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1040.6100	1102.0400	1.0406	1.1020	731
12/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1356.6100	1312.5200	1.3566	1.3125	0
12/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1448.6800	1520.4100	1.4487	1.5204	0
12/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1035.7700	1001.9800	1.0358	1.0020	0
12/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1474.6900	1546.9700	1.4747	1.5470	0
12/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1019.1600	985.9200	1.0192	0.9859	0
12/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1500.7900	1573.6200	1.5008	1.5736	0
12/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1002.6700	969.9800	1.0027	0.9700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2400.9300	2487.8400	2.4009	2.4878	731
12/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	596.7000	578.0900	0.5967	0.5781	0
12/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6901.3100	7006.1500	6.9013	7.0062	0
12/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	59.3500	58.6700	0.0594	0.0587	731
12/09/2023	R213 On 01-February-24			Bond Future	11.1121	11.0863	83.3034	83.4112	0
12/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3678.1600	3758.7300	3.6782	3.7587	0
12/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1266.3300	1239.0500	1.2663	1.2391	0
12/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3706.2700	3787.0900	3.7063	3.7871	0
12/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1254.2100	1227.1800	1.2542	1.2272	0
12/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3734.6500	3815.7100	3.7347	3.8157	0
12/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1242.3900	1215.6000	1.2424	1.2156	0
12/09/2023	R213 On 02-May-24			Bond Future	11.2100	11.1830	81.5892	81.6993	0
12/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1127.9200	1165.0000	1.1279	1.1650	0
12/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5032.7400	4959.7300	5.0327	4.9597	0
12/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1140.2700	1177.6200	1.1403	1.1776	0
12/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5001.8600	4929.1200	5.0019	4.9291	0
12/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1152.4900	1190.1100	1.1525	1.1901	0
12/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4970.8700	4898.4000	4.9709	4.8984	0
12/09/2023	R213 On 01-August-24			Bond Future	11.3144	11.2861	83.3921	83.5044	0
12/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2172.9000	2225.0600	2.1729	2.2251	0
12/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4000.4500	3940.2900	4.0005	3.9403	0
12/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2190.5500	2242.9700	2.1906	2.2430	0
12/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3977.3300	3917.4300	3.9773	3.9174	0
12/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2208.2900	2260.9500	2.2083	2.2610	0
12/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3954.3300	3894.6700	3.9543	3.8947	0
12/09/2023	R213 On 07-November-24			Bond Future	11.4596	11.4298	81.7618	81.8764	0
12/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2845.4000	2903.8900	2.8454	2.9039	0
12/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3810.8100	3754.7100	3.8108	3.7547	0
12/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2864.7800	2923.4900	2.8648	2.9235	0
12/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3791.2300	3735.3500	3.7912	3.7354	0
12/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2883.8800	2942.8100	2.8839	2.9428	0
12/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3771.4000	3715.7400	3.7714	3.7157	0
12/09/2023	R214 On 02-November-23			Bond Future	12.5465	12.5223	58.8673	58.9787	21,770
12/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	85.2400	96.4500	0.0852	0.0965	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5476.4900	5376.3300	5.4765	5.3763	0
12/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	88.1700	99.6800	0.0882	0.0997	0
12/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5426.7700	5326.9100	5.4268	5.3269	0
12/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	91.1900	103.0000	0.0912	0.1030	0
12/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5377.2000	5277.6400	5.3772	5.2776	0
12/09/2023	R214 On 01-February-24			Bond Future	12.6607	12.6355	60.1766	60.2904	0
12/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1397.6300	1447.2600	1.3976	1.4473	0
12/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3827.9400	3763.7200	3.8279	3.7637	0
12/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1415.6800	1465.7000	1.4157	1.4657	0
12/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3797.8100	3733.9800	3.7978	3.7340	0
12/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1433.8700	1484.2700	1.4339	1.4843	0
12/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3767.8700	3704.4200	3.7679	3.7044	0
12/09/2023	R214 On 02-May-24			Bond Future	12.7725	12.7464	58.2042	58.3205	0
12/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	873.5900	904.3400	0.8736	0.9043	0
12/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7225.7700	7140.2700	7.2258	7.1403	0
12/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	883.2700	914.2700	0.8833	0.9143	0
12/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7183.0100	7097.7600	7.1830	7.0978	0
12/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	893.1600	924.4200	0.8932	0.9244	0
12/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7140.5200	7055.5300	7.1405	7.0555	0
12/09/2023	R214 On 01-August-24			Bond Future	12.8886	12.8616	59.4901	59.6088	0
12/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2116.0500	2166.6300	2.1161	2.1666	0
12/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5463.8000	5395.6900	5.4638	5.3957	0
12/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2133.2700	2184.1000	2.1333	2.1841	0
12/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5433.0200	5365.1600	5.4330	5.3652	0
12/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2150.7700	2201.8700	2.1508	2.2019	0
12/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5402.5800	5334.9900	5.4026	5.3350	0
12/09/2023	R214 On 07-November-24			Bond Future	13.0336	13.0056	57.5596	57.6807	0
12/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2992.9500	3052.8400	2.9930	3.0528	0
12/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4915.5200	4854.2300	4.9155	4.8542	0
12/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3013.1600	3073.2800	3.0132	3.0733	0
12/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4890.2600	4829.2000	4.8903	4.8292	0
12/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3033.4300	3093.7800	3.0334	3.0938	0
12/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4865.1000	4804.2700	4.8651	4.8043	0
12/09/2023	R248 On 02-November-23			Bond Future	12.6697	12.6608	72.2356	72.2848	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
12/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	78.0000	84.4100	0.0780	0.0844	0
12/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7318.8800	7276.0500	7.3189	7.2761	0
12/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	80.8400	87.4200	0.0808	0.0874	0
12/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7256.0300	7213.3700	7.2560	7.2134	0
12/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	83.7300	90.4900	0.0837	0.0905	0
12/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7193.3200	7150.8400	7.1933	7.1508	0
12/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	249.1700	263.8000	0.2492	0.2638	207
12/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5372.1800	5337.5700	5.3722	5.3376	0
12/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1369.4000	1407.9000	1.3694	1.4079	207
12/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2320.0600	2309.3200	2.3201	2.3093	0
12/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5255.9900	5309.4400	5.2560	5.3094	0
12/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	423.9200	428.1300	0.4239	0.4281	207
12/09/2023	R248 On 01-February-24			Bond Future	12.7898	12.7806	73.8421	73.8924	0
12/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	553.5200	567.4800	0.5535	0.5675	1,000
12/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8251.1400	8214.7400	8.2511	8.2147	0
12/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1449.4100	1474.9600	1.4494	1.4750	0
12/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5150.9100	5126.1000	5.1509	5.1261	0
12/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1468.8000	1494.5500	1.4688	1.4946	0
12/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5110.7300	5086.1200	5.1107	5.0861	0
12/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1488.3500	1514.2900	1.4884	1.5143	0
12/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5070.7900	5046.3700	5.0708	5.0464	0
12/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1780.5400	1809.1400	1.7805	1.8091	1,000
12/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4538.9700	4517.2100	4.5390	4.5172	0
12/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4919.1900	4963.2700	4.9192	4.9633	0
12/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1885.2300	1878.9500	1.8852	1.8790	1,000
12/09/2023	R248 On 02-May-24			Bond Future	12.9075	12.8979	71.0283	71.0796	0
12/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	946.2000	961.9400	0.9462	0.9619	0
12/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9538.2900	9502.7000	9.5383	9.5027	0
12/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	957.0400	972.9000	0.9570	0.9729	0
12/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9483.4700	9448.0000	9.4835	9.4480	0
12/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	968.1300	984.1200	0.9681	0.9841	0
12/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9429.0000	9393.6600	9.4290	9.3937	0
12/09/2023	R248 On 01-August-24			Bond Future	13.0300	13.0200	72.5973	72.6496	13,000
12/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2610.7200	2637.0200	2.6107	2.6370	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6652.1900	6626.1900	6.6522	6.6262	0
12/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2631.9700	2658.3900	2.6320	2.6584	0
12/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6615.2600	6589.3800	6.6153	6.5894	0
12/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2653.3000	2679.8500	2.6533	2.6799	0
12/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6578.4900	6552.7400	6.5785	6.5527	0
12/09/2023	R248 On 07-November-24			Bond Future	13.1825	13.1722	69.8246	69.8778	0
12/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3829.2100	3859.5400	3.8292	3.8595	0
12/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5961.9700	5939.1000	5.9620	5.9391	0
12/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3854.1400	3884.5700	3.8541	3.8846	0
12/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5932.4700	5909.7000	5.9325	5.9097	0
12/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3879.4200	3909.9600	3.8794	3.9100	0
12/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5903.4000	5880.7400	5.9034	5.8807	0
12/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0