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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For October 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	2025 On 02-November-23			Bond Future	172.7993	172.7425	172.7993	172.7425	4,757
11/10/2023	2025 On 01-February-24			Bond Future	174.8725	174.8145	174.8725	174.8145	9,802
11/10/2023	2025 On 02-May-24			Bond Future	178.8506	178.7909	178.8506	178.7909	0
11/10/2023	2025 On 01-August-24			Bond Future	181.1431	181.0814	181.1431	181.0814	0
11/10/2023	2025 On 07-November-24			Bond Future	185.5280	185.4630	185.5280	185.4630	0
11/10/2023	2029 On 02-November-23			Bond Future	124.8949	124.8304	124.8949	124.8304	1,782
11/10/2023	2029 On 01-February-24			Bond Future	127.6890	127.6231	127.6890	127.6231	2,664
11/10/2023	2029 On 02-May-24			Bond Future	129.2282	129.1606	129.2282	129.1606	0
11/10/2023	2029 On 01-August-24			Bond Future	132.2125	132.1431	132.2125	132.1431	0
11/10/2023	2029 On 07-November-24			Bond Future	134.0129	133.9401	134.0129	133.9401	0
11/10/2023	2030 On 02-November-23			Bond Future	10.7223	10.7914	89.9805	89.6971	40,531

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	800
11/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4905.6700	5189.0900	4.9057	5.1891	0
11/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.4600	0.2500	0.0005	0.0003	500
11/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3510.2100	3793.4300	3.5102	3.7934	0
11/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	5.3800	3.2200	0.0054	0.0032	800
11/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2741.4500	3022.7200	2.7415	3.0227	0
11/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	140.8600	104.2300	0.1409	0.1042	500
11/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1521.6300	1768.4300	1.5216	1.7684	0
11/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	470.4500	379.1000	0.4705	0.3791	500
11/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	892.7400	1084.8200	0.8927	1.0848	0
11/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	878.7200	740.5200	0.8787	0.7405	0
11/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	559.8900	705.1200	0.5599	0.7051	0
11/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	904.7200	764.0200	0.9047	0.7640	0
11/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	544.9500	687.6800	0.5450	0.6877	0
11/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	931.0600	787.8700	0.9311	0.7879	0
11/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	530.3700	670.6100	0.5304	0.6706	0
11/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1843.7300	1637.5200	1.8437	1.6375	500
11/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	226.5200	303.7400	0.2265	0.3037	0
11/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2940.6900	2694.6600	2.9407	2.6947	0
11/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	88.6700	126.0700	0.0887	0.1261	500
11/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3459.4500	3202.2500	3.4595	3.2023	0
11/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	57.0700	83.3000	0.0571	0.0833	800
11/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6093.5100	5813.8300	6.0935	5.8138	0
11/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	5.7000	9.4500	0.0057	0.0095	500
11/10/2023	2030 On 01-February-24			Bond Future	10.8135	10.8863	87.9654	87.6758	57,019
11/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	369.1400	331.5200	0.3691	0.3315	400
11/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5504.2600	5756.2400	5.5043	5.7562	0
11/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	567.5100	512.3000	0.5675	0.5123	500
11/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4346.1200	4580.5100	4.3461	4.5805	0
11/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	597.8800	540.1000	0.5979	0.5401	1,360
11/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4208.6700	4440.4900	4.2087	4.4405	0
11/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	654.4000	591.8900	0.6544	0.5919	500
11/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3972.4200	4199.5100	3.9724	4.1995	0
11/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	715.4000	647.9000	0.7154	0.6479	400

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11/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3741.8200	3963.9200	3.7418	3.9639	0
11/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	800.8300	726.4900	0.8008	0.7265	200
11/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3454.0400	3669.3000	3.4540	3.6693	0
11/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1078.7300	984.4600	1.0787	0.9845	500
11/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2786.8300	2982.1600	2.7868	2.9822	0
11/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2194.1100	2039.0700	2.1941	2.0391	0
11/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1454.7200	1589.2800	1.4547	1.5893	700
11/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2962.8800	2778.2900	2.9629	2.7783	0
11/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1011.7800	1116.7900	1.0118	1.1168	1,360
11/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3070.5500	2882.4200	3.0706	2.8824	0
11/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	964.6400	1066.1100	0.9646	1.0661	0
11/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3097.7800	2908.7900	3.0978	2.9088	0
11/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	953.2300	1053.8400	0.9532	1.0538	0
11/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3124.9500	2935.0800	3.1250	2.9351	0
11/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	941.7700	1041.5000	0.9418	1.0415	0
11/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4225.7100	4006.3500	4.2257	4.0064	0
11/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	590.8400	661.0800	0.5908	0.6611	200
11/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4534.1000	4308.2400	4.5341	4.3082	0
11/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	522.3600	586.1000	0.5224	0.5861	500
11/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4565.2900	4338.8100	4.5653	4.3388	0
11/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	515.9800	579.1000	0.5160	0.5791	500
11/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5326.7800	5086.7400	5.3268	5.0867	0
11/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	382.0900	431.6500	0.3821	0.4317	400
11/10/2023	2030 On 02-May-24			Bond Future	10.9083	10.9852	89.9456	89.6494	0
11/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	722.8900	664.5200	0.7229	0.6645	1,000
11/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5706.4900	5944.3800	5.7065	5.9444	0
11/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	837.4600	771.2700	0.8375	0.7713	0
11/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5203.9400	5434.0100	5.2039	5.4340	0
11/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	845.4700	778.7400	0.8455	0.7787	0
11/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5170.9900	5400.5200	5.1710	5.4005	0
11/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	853.7600	786.4800	0.8538	0.7865	0
11/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5138.3400	5367.3200	5.1383	5.3673	0
11/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1164.3300	1077.1700	1.1643	1.0772	1,000
11/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4110.5500	4319.6500	4.1106	4.3197	0

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11/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1811.2500	1690.4100	1.8113	1.6904	500
11/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2931.9500	3107.3700	2.9320	3.1074	0
11/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2166.1300	2029.7200	2.1661	2.0297	1,080
11/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2507.3900	2667.2400	2.5074	2.6672	0
11/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2787.6800	2628.1800	2.7877	2.6282	500
11/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1975.6800	2112.4400	1.9757	2.1124	0
11/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4884.5300	4671.4400	4.8845	4.6714	0
11/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1014.9900	1098.1600	1.0150	1.0982	1,000
11/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6164.9700	5930.8100	6.1650	5.9308	0
11/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	710.1900	772.2900	0.7102	0.7723	1,080
11/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8522.6700	8262.9800	8.5227	8.2630	0
11/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	383.0300	419.6000	0.3830	0.4196	500
11/10/2023	2030 On 01-August-24			Bond Future	11.0050	11.0866	87.9963	87.6931	0
11/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1608.1700	1502.1100	1.6082	1.5021	0
11/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4012.6100	4209.7800	4.0126	4.2098	0
11/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1622.6700	1515.9400	1.6227	1.5159	0
11/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3988.6200	4185.1200	3.9886	4.1851	0
11/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1636.9400	1529.5600	1.6369	1.5296	0
11/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3964.4100	4160.2600	3.9644	4.1603	0
11/10/2023	2030 On 07-November-24			Bond Future	11.1278	11.2150	90.1017	89.7903	221
11/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2187.7500	2057.8000	2.1878	2.0578	0
11/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3589.9000	3771.4100	3.5899	3.7714	0
11/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2204.1000	2073.5100	2.2041	2.0735	0
11/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3569.7400	3750.6100	3.5697	3.7506	0
11/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2220.5200	2089.2900	2.2205	2.0893	0
11/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3549.6800	3729.9100	3.5497	3.7299	0
11/10/2023	2032 On 02-November-23			Bond Future	11.6028	11.6724	83.1502	82.8279	114,450
11/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
11/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6095.4000	6417.7500	6.0954	6.4178	0
11/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0700	0.0400	0.0001	0.0000	500
11/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4933.3100	5255.6300	4.9333	5.2556	0
11/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0800	0.0400	0.0001	0.0000	500
11/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4883.2400	5205.5500	4.8832	5.2056	0
11/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.3400	0.1900	0.0003	0.0002	500

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11/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4285.5000	4607.7000	4.2855	4.6077	0
11/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	1.7300	0.9800	0.0017	0.0010	10,000
11/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3595.9600	3917.5600	3.5960	3.9176	0
11/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	7.9900	4.7000	0.0080	0.0047	0
11/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2869.9100	3188.9700	2.8699	3.1890	500
11/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	26.2000	16.7200	0.0262	0.0167	500
11/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2452.6500	2765.5200	2.4527	2.7655	0
11/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	93.9900	65.8000	0.0940	0.0658	0
11/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1896.5600	2190.7200	1.8966	2.1907	0
11/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	102.0000	71.8400	0.1020	0.0718	0
11/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1856.8300	2149.0200	1.8568	2.1490	0
11/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	110.4100	78.2300	0.1104	0.0782	0
11/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1817.5300	2107.7000	1.8175	2.1077	0
11/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	148.9400	107.9300	0.1489	0.1079	0
11/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1665.5900	1946.9300	1.6656	1.9469	500
11/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	508.5300	405.2700	0.5085	0.4053	0
11/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	987.6600	1206.7500	0.9877	1.2068	500
11/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	747.8100	613.6700	0.7478	0.6137	0
11/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	760.9100	949.1200	0.7609	0.9491	15,500
11/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1282.9500	1097.0700	1.2830	1.0971	0
11/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	465.8400	602.3100	0.4658	0.6023	500
11/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1695.4900	1480.2900	1.6955	1.4803	0
11/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	331.0300	438.1800	0.3310	0.4382	0
11/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3092.0400	2817.1200	3.0920	2.8171	0
11/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	114.3200	161.7500	0.1143	0.1618	500
11/10/2023	2032 On 01-February-24			Bond Future	11.7181	11.7909	84.9899	84.6605	82,308
11/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	169.3200	149.5300	0.1693	0.1495	1,200
11/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8417.2000	8726.8000	8.4172	8.7268	0
11/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	446.1600	399.2200	0.4462	0.3992	500
11/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5777.5300	6059.9800	5.7775	6.0600	0
11/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	577.1900	518.5900	0.5772	0.5186	1,200
11/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5076.8900	5347.6800	5.0769	5.3477	0
11/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	594.5300	534.4300	0.5945	0.5344	200
11/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4997.0700	5266.3600	4.9971	5.2664	0

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11/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	933.1200	846.2000	0.9331	0.8462	500
11/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3847.5400	4090.0100	3.8475	4.0900	0
11/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2185.6900	2026.7100	2.1857	2.0267	0
11/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2041.2700	2211.6800	2.0413	2.2117	200
11/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2385.4700	2217.6100	2.3855	2.2176	0
11/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1880.1200	2041.6500	1.8801	2.0417	0
11/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2411.0400	2242.0800	2.4110	2.2421	0
11/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1860.7200	2021.1500	1.8607	2.0212	0
11/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2436.7400	2266.6800	2.4367	2.2667	0
11/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1841.4800	2000.8100	1.8415	2.0008	0
11/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4362.2400	4129.1600	4.3622	4.1292	0
11/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	914.4100	1010.7200	0.9144	1.0107	200
11/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4760.8400	4518.3600	4.7608	4.5184	0
11/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	800.8000	887.7100	0.8008	0.8877	1,200
11/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5134.2100	4883.7600	5.1342	4.8838	0
11/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	708.5100	787.4500	0.7085	0.7875	500
11/10/2023	2032 On 02-May-24			Bond Future	11.8345	11.9108	82.7404	82.4035	0
11/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	670.7300	615.5000	0.6707	0.6155	1,000
11/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7552.0100	7833.6900	7.5520	7.8337	0
11/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	813.5000	748.4600	0.8135	0.7485	0
11/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6815.6300	7087.5000	6.8156	7.0875	0
11/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	822.0600	756.4500	0.8221	0.7565	0
11/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6775.6700	7046.9700	6.7757	7.0470	0
11/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	830.6900	764.5000	0.8307	0.7645	0
11/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6735.8300	7006.5500	6.7358	7.0066	0
11/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	857.2100	789.2600	0.8572	0.7893	500
11/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6617.1200	6886.0800	6.6171	6.8861	0
11/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	912.0800	840.5100	0.9121	0.8405	1,550
11/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6382.4700	6647.8100	6.3825	6.6478	0
11/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1126.4600	1041.3100	1.1265	1.0413	1,000
11/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5593.2100	5844.9700	5.5932	5.8450	0
11/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1404.1300	1302.4800	1.4041	1.3025	500
11/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4788.6900	5023.9500	4.7887	5.0240	0
11/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1796.8200	1674.3700	1.7968	1.6744	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
11/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3979.1200	4193.5800	3.9791	4.1936	0
11/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5776.4400	5534.1800	5.7764	5.5342	0
11/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1231.1500	1325.8000	1.2312	1.3258	1,000
11/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6678.5300	6421.1400	6.6785	6.4211	0
11/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	993.9500	1073.4700	0.9940	1.0735	500
11/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7238.4300	6972.9200	7.2384	6.9729	0
11/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	872.9100	944.3100	0.8729	0.9443	1,550
11/10/2023	2032 On 01-August-24			Bond Future	11.9515	12.0315	84.6322	84.2874	0
11/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1644.5500	1535.5400	1.6446	1.5355	0
11/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5296.7400	5532.5700	5.2967	5.5326	0
11/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1657.9900	1548.2900	1.6580	1.5483	0
11/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5264.4700	5499.6100	5.2645	5.4996	0
11/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1671.5000	1561.1200	1.6715	1.5611	0
11/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5232.3000	5466.7600	5.2323	5.4668	0
11/10/2023	2032 On 07-November-24			Bond Future	12.1029	12.1874	82.4898	82.1358	243
11/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2135.9300	2004.3700	2.1359	2.0044	0
11/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4850.3100	5072.7300	4.8503	5.0727	0
11/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2150.7900	2018.5500	2.1508	2.0186	0
11/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4821.3800	5043.1200	4.8214	5.0431	0
11/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2166.0500	2033.1200	2.1661	2.0331	0
11/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4792.8900	5013.9400	4.7929	5.0139	0
11/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2433.0300	2289.2700	2.4330	2.2893	1,615
11/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4407.0000	4617.2200	4.4070	4.6172	0
11/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6725.4900	6473.5800	6.7255	6.4736	0
11/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1661.1300	1763.2000	1.6611	1.7632	1,615
11/10/2023	2033 On 02-November-23			Bond Future	117.2304	117.3586	117.2304	117.3586	1,771
11/10/2023	2033 On 01-February-24			Bond Future	119.8530	119.9841	119.8530	119.9841	6,284
11/10/2023	2033 On 02-May-24			Bond Future	121.1187	121.2525	121.1187	121.2525	0
11/10/2023	2033 On 01-August-24			Bond Future	123.9157	124.0524	123.9157	124.0524	0
11/10/2023	2033 On 07-November-24			Bond Future	125.4166	125.5551	125.4166	125.5551	0
11/10/2023	2037 On 02-November-23			Bond Future	12.5758	12.6154	76.2991	76.0971	33,917
11/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	8.2400	7.5900	0.0082	0.0076	0
11/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5536.3900	5737.7500	5.5364	5.7378	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	8.8100	8.1000	0.0088	0.0081	0
11/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5480.1900	5681.4900	5.4802	5.6815	0
11/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	9.4200	8.6500	0.0094	0.0087	0
11/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5424.0900	5625.3300	5.4241	5.6253	0
11/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	130.9200	118.6900	0.1309	0.1187	731
11/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3053.5800	3243.3600	3.0536	3.2434	0
11/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	861.1300	793.2200	0.8611	0.7932	731
11/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1147.0900	1281.1900	1.1471	1.2812	0
11/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6300.8100	6104.2300	6.3008	6.1042	0
11/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	13.1300	18.5600	0.0131	0.0186	731
11/10/2023	2037 On 01-February-24			Bond Future	12.7040	12.7452	73.7310	73.5246	123,739
11/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	1014.9100	962.6200	1.0149	0.9626	2,500
11/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4194.0000	4348.1200	4.1940	4.3481	0
11/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1414.9200	1347.9200	1.4149	1.3479	0
11/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3432.0700	3571.4800	3.4321	3.5715	0
11/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1435.0400	1367.3500	1.4350	1.3674	0
11/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3399.9900	3538.7100	3.4000	3.5387	0
11/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1455.3400	1386.9500	1.4553	1.3870	0
11/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3368.1400	3506.1600	3.3681	3.5062	0
11/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2983.9600	2873.8300	2.9840	2.8738	0
11/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1862.2300	1958.5100	1.8622	1.9585	2,500
11/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6443.6700	6281.6200	6.4437	6.2816	0
11/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	652.3000	696.6600	0.6523	0.6967	2,500
11/10/2023	2037 On 02-May-24			Bond Future	12.8341	12.8769	75.3907	75.1796	0
11/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	705.7600	672.6800	0.7058	0.6727	0
11/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8141.3500	8319.4000	8.1414	8.3194	0
11/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	714.7600	681.3200	0.7148	0.6813	0
11/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8093.6000	8271.2900	8.0936	8.2713	0
11/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	723.8400	690.0500	0.7238	0.6901	0
11/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8045.9800	8223.3200	8.0460	8.2233	0
11/10/2023	2037 On 01-August-24			Bond Future	12.9681	13.0128	72.8581	72.6420	0
11/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1842.9300	1776.8200	1.8429	1.7768	0
11/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6284.2600	6434.3200	6.2843	6.4343	0
11/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1858.1600	1791.6200	1.8582	1.7916	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6246.7200	6396.3500	6.2467	6.3964	0
11/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1873.4700	1806.5100	1.8735	1.8065	1,383
11/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6209.3100	6358.5200	6.2093	6.3585	0
11/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4230.7300	4115.4700	4.2307	4.1155	0
11/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3262.5000	3363.4100	3.2625	3.3634	1,383
11/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	6159.9800	6019.1500	6.1600	6.0192	0
11/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2200.3100	2275.6500	2.2003	2.2757	1,383
11/10/2023	2037 On 07-November-24			Bond Future	13.1222	13.1691	74.6000	74.3779	469
11/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2751.5500	2664.4400	2.7516	2.6644	0
11/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5444.8100	5579.8200	5.4448	5.5798	0
11/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2771.8400	2684.2900	2.7718	2.6843	0
11/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5415.0500	5549.6200	5.4151	5.5496	0
11/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2792.2100	2704.2200	2.7922	2.7042	0
11/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5385.4100	5519.5400	5.3854	5.5195	0
11/10/2023	2038 On 02-November-23			Bond Future	126.7660	126.6931	126.7660	126.6931	2,726
11/10/2023	2038 On 01-February-24			Bond Future	127.5852	127.5106	127.5852	127.5106	1,961
11/10/2023	2038 On 02-May-24			Bond Future	130.4874	130.4111	130.4874	130.4111	0
11/10/2023	2038 On 01-August-24			Bond Future	131.4332	131.3546	131.4332	131.3546	0
11/10/2023	2038 On 07-November-24			Bond Future	134.6139	134.5319	134.6139	134.5319	0
11/10/2023	2040 On 02-November-23			Bond Future	12.7760	12.8258	76.7906	76.5236	20,105
11/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1.3300	1.1700	0.0013	0.0012	875
11/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7401.9700	7668.8000	7.4020	7.6688	0
11/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	2.4900	2.1700	0.0025	0.0022	0
11/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	6906.0400	7172.7100	6.9060	7.1727	0
11/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	2.6800	2.3400	0.0027	0.0023	0
11/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	6844.4200	7111.0700	6.8444	7.1111	0
11/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	2.8900	2.5200	0.0029	0.0025	0
11/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	6782.9000	7049.5200	6.7829	7.0495	0
11/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	11.7900	10.1500	0.0118	0.0102	128
11/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5572.2100	5837.5600	5.5722	5.8376	0
11/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	71.9500	61.9200	0.0720	0.0619	225
11/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	3855.7300	4112.6900	3.8557	4.1127	0
11/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	626.2100	555.3900	0.6262	0.5554	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1583.2100	1779.3800	1.5832	1.7794	0
11/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1665.2900	1518.0800	1.6653	1.5181	0
11/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	632.8800	752.6600	0.6329	0.7527	875
11/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	2148.3900	1975.9100	2.1484	1.9759	0
11/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	436.7500	531.2600	0.4368	0.5313	1,100
11/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4503.0600	4262.2000	4.5031	4.2622	0
11/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	74.8200	100.9500	0.0748	0.1010	128
11/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5707.4500	5452.7200	5.7075	5.4527	0
11/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	29.0000	41.2600	0.0290	0.0413	1,100
11/10/2023	2040 On 01-February-24			Bond Future	12.9052	12.9570	73.9830	73.7102	137,365
11/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	1130.1000	1055.8700	1.1301	1.0559	0
11/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4273.5700	4472.1200	4.2736	4.4721	0
11/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	1148.2000	1073.0900	1.1482	1.0731	0
11/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4235.2400	4432.9100	4.2352	4.4329	0
11/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	1166.3400	1090.3500	1.1663	1.0904	0
11/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4197.0100	4393.8000	4.1970	4.3938	0
11/10/2023	2040 On 02-May-24			Bond Future	13.0359	13.0897	75.6484	75.3693	0
11/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	707.3200	664.3400	0.7073	0.6643	0
11/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8814.0300	9050.1100	8.8140	9.0501	0
11/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	716.5700	673.1200	0.7166	0.6731	0
11/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8762.0900	8997.7000	8.7621	8.9977	0
11/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	725.9000	681.9800	0.7259	0.6820	0
11/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8710.3100	8945.4500	8.7103	8.9455	0
11/10/2023	2040 On 01-August-24			Bond Future	13.1705	13.2266	72.8712	72.5856	0
11/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	2018.4900	1927.8100	2.0185	1.9278	0
11/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6574.1300	6769.0700	6.5741	6.7691	0
11/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	2034.9700	1943.7300	2.0350	1.9437	0
11/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6534.4800	6728.8600	6.5345	6.7289	0
11/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	2051.5400	1959.7300	2.0515	1.9597	0
11/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6494.9900	6688.8000	6.4950	6.6888	0
11/10/2023	2040 On 07-November-24			Bond Future	13.3240	13.3827	74.6131	74.3199	953
11/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3160.8100	3039.7100	3.1608	3.0397	0
11/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5651.2800	5823.4500	5.6513	5.8235	0
11/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3183.1300	3061.4600	3.1831	3.0615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5620.7900	5792.3900	5.6208	5.7924	0
11/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3205.2100	3082.9900	3.2052	3.0830	0
11/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5590.1200	5761.1700	5.5901	5.7612	0
11/10/2023	2044 On 02-November-23			Bond Future	12.8552	12.9099	72.9538	72.6618	35,281
11/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.9700	0.8200	0.0010	0.0008	0
11/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7628.4400	7920.3300	7.6284	7.9203	0
11/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	1.0500	0.8900	0.0011	0.0009	0
11/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7564.9300	7856.8100	7.5649	7.8568	0
11/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1.1500	0.9700	0.0012	0.0010	0
11/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7501.5300	7793.3900	7.5015	7.7934	0
11/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	24.5000	20.4200	0.0245	0.0204	5,860
11/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	4872.7900	5160.7500	4.8728	5.1608	0
11/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	756.1700	662.0000	0.7562	0.6620	0
11/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1323.9100	1521.7800	1.3239	1.5218	5,860
11/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1466.4800	1313.6500	1.4665	1.3137	0
11/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	697.6300	836.8400	0.6976	0.8368	6,375
11/10/2023	2044 On 01-February-24			Bond Future	12.9809	13.0378	70.1865	69.8881	71,371
11/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	907.5300	838.1600	0.9075	0.8382	0
11/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4829.1600	5058.2300	4.8292	5.0582	0
11/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	923.2400	852.9500	0.9232	0.8530	0
11/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4787.1600	5015.3100	4.7872	5.0153	0
11/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	939.1200	867.9200	0.9391	0.8679	0
11/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4745.4100	4972.6500	4.7454	4.9727	0
11/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	3272.7900	3105.8400	3.2728	3.1058	0
11/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1879.3200	2010.8100	1.8793	2.0108	5,000
11/10/2023	2044 On 02-May-24			Bond Future	13.1076	13.1668	71.7664	71.4611	0
11/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	677.0500	631.1800	0.6771	0.6312	0
11/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	8983.5000	9242.9100	8.9835	9.2429	0
11/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	686.1200	639.7300	0.6861	0.6397	0
11/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	8930.0500	9188.9400	8.9301	9.1889	0
11/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	695.2800	648.3800	0.6953	0.6484	0
11/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	8876.7700	9135.1500	8.8768	9.1352	0
11/10/2023	2044 On 01-August-24			Bond Future	13.2380	13.2996	69.0257	68.7133	0
11/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1839.5000	1746.3900	1.8395	1.7464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7025.6900	7245.0100	7.0257	7.2450	0
11/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1855.3400	1761.6100	1.8553	1.7616	0
11/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	6984.0600	7202.7600	6.9841	7.2028	0
11/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1871.0400	1776.7000	1.8710	1.7767	0
11/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	6942.3500	7160.4400	6.9424	7.1604	0
11/10/2023	2044 On 07-November-24			Bond Future	13.3861	13.4505	70.6755	70.3549	0
11/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	3168.6000	3035.4300	3.1686	3.0354	0
11/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5673.2500	5860.7200	5.6733	5.8607	0
11/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	3190.8100	3057.0100	3.1908	3.0570	0
11/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5642.3900	5829.2300	5.6424	5.8292	0
11/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	3213.0900	3078.6800	3.2131	3.0787	0
11/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5611.6700	5797.9000	5.6117	5.7979	0
11/10/2023	2046 On 02-November-23			Bond Future	108.9665	108.3185	108.9665	108.3185	10,546
11/10/2023	2046 On 01-February-24			Bond Future	111.4042	110.7418	111.4042	110.7418	10,593
11/10/2023	2046 On 02-May-24			Bond Future	111.7927	111.1150	111.7927	111.1150	0
11/10/2023	2046 On 01-August-24			Bond Future	114.3743	113.6807	114.3743	113.6807	0
11/10/2023	2046 On 07-November-24			Bond Future	114.9414	114.2295	114.9414	114.2295	0
11/10/2023	2050 On 02-November-23			Bond Future	109.8134	109.7499	109.8134	109.7499	9,770
11/10/2023	2050 On 01-February-24			Bond Future	110.0226	109.9579	110.0226	109.9579	9,695
11/10/2023	2050 On 02-May-24			Bond Future	112.5254	112.4590	112.5254	112.4590	0
11/10/2023	2050 On 01-August-24			Bond Future	112.8200	112.7516	112.8200	112.7516	0
11/10/2023	2050 On 07-November-24			Bond Future	115.5499	115.4787	115.5499	115.4787	0
11/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	AL37 On 02-November-23			Index Future	899.0660	896.9930	899.0660	896.9930	0
11/10/2023	AL37 On 01-February-24			Index Future	918.9580	916.8390	918.9580	916.8390	0
11/10/2023	AL37 On 02-May-24			Index Future	939.6470	937.4800	939.6470	937.4800	0
11/10/2023	AL37 On 01-August-24			Index Future	961.1360	958.9190	961.1360	958.9190	0
11/10/2023	AL37 On 07-November-24			Index Future	984.1940	981.9210	984.1940	981.9210	0
11/10/2023	AL7T On 02-November-23			Index Future	1009.7190	1006.6540	1009.7190	1,006.6540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	AL7T On 01-February-24			Index Future	1032.0590	1028.9260	1032.0590	1,028.9260	0
11/10/2023	AL7T On 02-May-24			Index Future	1055.2940	1052.0900	1055.2940	1,052.0900	0
11/10/2023	AL7T On 01-August-24			Index Future	1079.4290	1076.1510	1079.4290	1,076.1510	0
11/10/2023	AL7T On 07-November-24			Index Future	1105.3240	1101.9640	1105.3240	1,101.9640	0
11/10/2023	ALBI On 02-November-23			Index Future	885.0490	882.4810	885.0490	882.4810	107
11/10/2023	ALBI On 01-February-24			Index Future	904.6310	902.0060	904.6310	902.0060	17
11/10/2023	ALBI On 02-May-24			Index Future	924.9970	922.3130	924.9970	922.3130	0
11/10/2023	ALBI On 01-August-24			Index Future	946.1520	943.4060	946.1520	943.4060	0
11/10/2023	ALBI On 07-November-24			Index Future	968.8500	966.0350	968.8500	966.0350	0
11/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	ES33 On 02-November-23			Bond Future	13.0792	13.1200	70.6506	70.4771	0
11/10/2023	ES33 On 01-February-24			Bond Future	13.2443	13.2869	72.2312	72.0538	0
11/10/2023	ES33 On 02-May-24			Bond Future	13.4085	13.4531	70.0745	69.8930	0
11/10/2023	ES33 On 01-August-24			Bond Future	13.5745	13.6211	71.6924	71.5065	0
11/10/2023	ES33 On 07-November-24			Bond Future	13.7832	13.8324	69.6206	69.4295	0
11/10/2023	ES42 On 02-November-23			Bond Future	13.5256	13.5773	66.4518	66.2044	0
11/10/2023	ES42 On 01-February-24			Bond Future	13.6750	13.7288	67.9385	67.6856	0
11/10/2023	ES42 On 02-May-24			Bond Future	13.8292	13.8853	65.2212	64.9624	0
11/10/2023	ES42 On 01-August-24			Bond Future	13.9816	14.0401	66.7268	66.4618	0
11/10/2023	ES42 On 07-November-24			Bond Future	14.1684	14.2299	64.0703	63.7980	0
11/10/2023	GOVI On 02-November-23			GOVI	872.2690	869.6920	872.2690	869.6920	677
11/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	135310.0000	161080.0000	13.5310	16.1080	0
11/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	135410.0000	161180.0000	13.5410	16.1180	0
11/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	135510.0000	161280.0000	13.5510	16.1280	0
11/10/2023	GOVI On 01-February-24			GOVI	891.5680	888.9340	891.5680	888.9340	144
11/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	115880.0000	89540.0000	11.5880	8.9540	0
11/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	115780.0000	89440.0000	11.5780	8.9440	0
11/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	115680.0000	89340.0000	11.5680	8.9340	0
11/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 02-May-24			GOVI	911.6400	908.9460	911.6400	908.9460	0
11/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	393300.0000	420240.0000	39.3300	42.0240	0
11/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	393400.0000	420340.0000	39.3400	42.0340	0
11/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	393500.0000	420440.0000	39.3500	42.0440	0
11/10/2023	GOVI On 01-August-24			GOVI	932.4890	929.7330	932.4890	929.7330	0
11/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	108810.0000	136370.0000	10.8810	13.6370	0
11/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	108910.0000	136470.0000	10.8910	13.6470	0
11/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	109010.0000	136570.0000	10.9010	13.6570	0
11/10/2023	GOVI On 07-November-24			GOVI	954.8600	952.0350	954.8600	952.0350	0
11/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	60800.0000	32550.0000	6.0800	3.2550	0
11/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	60700.0000	32450.0000	6.0700	3.2450	0
11/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	60600.0000	32350.0000	6.0600	3.2350	0
11/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/10/2023	IGOV On 02-November-23			Index Future	329.0400	328.7430	329.0400	328.7430	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	IGOV On 01-February-24			Index Future	336.4020	336.0970	336.4020	336.0970	0
11/10/2023	IGOV On 02-May-24			Index Future	344.0540	343.7430	344.0540	343.7430	0
11/10/2023	IGOV On 01-August-24			Index Future	352.0000	351.6810	352.0000	351.6810	0
11/10/2023	IGOV On 07-November-24			Index Future	360.5260	360.1980	360.5260	360.1980	0
11/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3500	8.3450	91.6500	91.6550	0
11/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
11/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4900	8.5050	91.5100	91.4950	0
11/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4900	8.4900	91.5100	91.5100	0
11/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5200	8.5000	91.4800	91.5000	0
11/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4900	8.4950	91.5100	91.5050	0
11/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.3800	8.4100	91.6200	91.5900	0
11/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.2800	8.2800	91.7200	91.7200	0
11/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.1300	8.1700	91.8700	91.8300	0
11/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.0700	8.0850	91.9300	91.9150	0
11/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.9900	8.0500	92.0100	91.9500	0
11/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.0200	8.0900	91.9800	91.9100	0
11/10/2023	R035 On 02-November-23			Bond Future	12.2768	12.3166	81.1259	80.9223	114,835
11/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0500	0.0500	0.0001	0.0001	400
11/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9180.0900	9383.6700	9.1801	9.3837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	3.1900	2.9600	0.0032	0.0030	400
11/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6262.9100	6466.2600	6.2629	6.4663	0
11/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	21.9300	19.9200	0.0219	0.0199	0
11/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4649.0700	4850.6400	4.6491	4.8506	0
11/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	23.2800	21.1400	0.0233	0.0211	0
11/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4594.9100	4796.3500	4.5949	4.7964	0
11/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	24.7200	22.4300	0.0247	0.0224	0
11/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4540.8800	4742.1700	4.5409	4.7422	0
11/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	113.5600	102.6400	0.1136	0.1026	6,500
11/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3151.3800	3344.0400	3.1514	3.3440	0
11/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	138.3400	125.0900	0.1383	0.1251	731
11/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2960.2600	3150.5900	2.9603	3.1506	0
11/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	897.4500	825.8700	0.8975	0.8259	731
11/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1086.6400	1218.6400	1.0866	1.2186	0
11/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	3048.1600	2887.9300	3.0482	2.8879	0
11/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	184.3800	227.7300	0.1844	0.2277	400
11/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6359.1200	6160.5100	6.3591	6.1605	0
11/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	11.6000	16.5700	0.0116	0.0166	731
11/10/2023	R035 On 01-February-24			Bond Future	12.4097	12.4511	82.9209	82.7129	57,207
11/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	107.2700	99.8600	0.1073	0.0999	400
11/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9872.2500	10072.8200	9.8723	10.0728	0
11/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	311.7500	292.2700	0.3118	0.2923	400
11/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7186.4300	7374.9300	7.1864	7.3749	0
11/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1741.2100	1662.5200	1.7412	1.6625	0
11/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2907.5400	3036.8300	2.9075	3.0368	0
11/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1763.9300	1684.5200	1.7639	1.6845	0
11/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2878.9700	3007.5400	2.8790	3.0075	0
11/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1786.9900	1706.8600	1.7870	1.7069	0
11/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2850.8000	2978.6500	2.8508	2.9787	0
11/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5801.4200	5644.5800	5.8014	5.6446	0
11/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	763.3100	814.4500	0.7633	0.8145	400
11/10/2023	R035 On 02-May-24			Bond Future	12.5335	12.5767	80.2743	80.0614	0
11/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	751.7600	716.4300	0.7518	0.7164	0
11/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7789.8900	7967.3800	7.7899	7.9674	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	761.1700	725.4700	0.7612	0.7255	0
11/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7743.7300	7920.8500	7.7437	7.9209	0
11/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	770.6600	734.5900	0.7707	0.7346	0
11/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7697.7100	7874.4600	7.6977	7.8745	0
11/10/2023	R035 On 01-August-24			Bond Future	12.6570	12.7021	82.1097	81.8918	0
11/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1792.3100	1726.3400	1.7923	1.7263	0
11/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6149.6600	6301.5800	6.1497	6.3016	0
11/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1807.4200	1741.0300	1.8074	1.7410	0
11/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6112.6100	6264.1100	6.1126	6.2641	0
11/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1822.6300	1755.8000	1.8226	1.7558	0
11/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6075.7000	6226.7600	6.0757	6.2268	0
11/10/2023	R035 On 07-November-24			Bond Future	12.8170	12.8645	79.5571	79.3332	0
11/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2423.5100	2341.1200	2.4235	2.3411	0
11/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5569.9100	5711.4600	5.5699	5.7115	0
11/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2442.8700	2360.0300	2.4429	2.3600	0
11/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5539.3100	5680.4100	5.5393	5.6804	0
11/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2462.0000	2378.7100	2.4620	2.3787	0
11/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5508.5200	5649.1700	5.5085	5.6492	0
11/10/2023	R053 On 02-November-23			Bond Future	12.7591	12.8136	92.5235	92.1422	5,189
11/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1580.7100	1411.2900	1.5807	1.4113	0
11/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1224.5600	1436.4400	1.2246	1.4364	0
11/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1619.8900	1447.4900	1.6199	1.4475	0
11/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1194.1100	1403.0100	1.1941	1.4030	0
11/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1659.5700	1484.1700	1.6596	1.4842	0
11/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1164.2500	1370.1500	1.1643	1.3702	0
11/10/2023	R053 On 01-February-24			Bond Future	12.8802	12.9369	94.5706	94.1809	0
11/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3480.7800	3292.2900	3.4808	3.2923	0
11/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3207.0200	3408.2400	3.2070	3.4082	0
11/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3518.6000	3328.8400	3.5186	3.3288	0
11/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3176.3200	3376.2700	3.1763	3.3763	0
11/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3556.3800	3365.3600	3.5564	3.3654	0
11/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3145.6700	3344.3600	3.1457	3.3444	0
11/10/2023	R053 On 02-May-24			Bond Future	13.0019	13.0610	90.8338	90.4353	0
11/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4445.1700	4248.0700	4.4452	4.2481	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4322.7200	4524.1600	4.3227	4.5242	0
11/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4481.7300	4283.6600	4.4817	4.2837	0
11/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4291.7600	4492.2300	4.2918	4.4922	0
11/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4518.6700	4319.6300	4.5187	4.3196	0
11/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4261.2800	4460.7800	4.2613	4.4608	0
11/10/2023	R053 On 01-August-24			Bond Future	13.1230	13.1846	92.9105	92.5026	0
11/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	5192.7200	4988.1400	5.1927	4.9881	0
11/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5146.4100	5349.6700	5.1464	5.3497	0
11/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	5228.2500	5022.8300	5.2283	5.0228	0
11/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5115.4800	5317.9000	5.1155	5.3179	0
11/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	5263.8600	5057.6100	5.2639	5.0576	0
11/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5084.7300	5286.3200	5.0847	5.2863	0
11/10/2023	R053 On 07-November-24			Bond Future	13.2711	13.3356	89.2596	88.8410	0
11/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	4277.7400	4102.0800	4.2777	4.1021	0
11/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7520.3900	7763.3300	7.5204	7.7633	0
11/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	4306.8700	4130.4200	4.3069	4.1304	0
11/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7479.8700	7722.0200	7.4799	7.7220	0
11/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4336.0900	4158.8400	4.3361	4.1588	0
11/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7439.5300	7680.8800	7.4395	7.6809	0
11/10/2023	R186 On 02-November-23			Bond Future	9.2589	9.3269	107.2639	107.0796	55,238
11/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	226.3700	171.9000	0.2264	0.1719	1,715
11/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	522.5000	652.3500	0.5225	0.6524	0
11/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	579.7600	478.6600	0.5798	0.4787	0
11/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	251.7000	334.9200	0.2517	0.3349	0
11/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	598.4600	495.4900	0.5985	0.4955	0
11/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	243.3700	324.7200	0.2434	0.3247	0
11/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	617.3900	512.5800	0.6174	0.5126	0
11/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	235.2800	314.7900	0.2353	0.3148	0
11/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	3096.7000	2915.7500	3.0967	2.9158	0
11/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	4.6000	7.9700	0.0046	0.0080	1,715
11/10/2023	R186 On 01-February-24			Bond Future	9.2853	9.3601	104.3271	104.1388	88,313
11/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1207.1900	1101.7000	1.2072	1.1017	0
11/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	668.0000	750.7800	0.6680	0.7508	0
11/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1222.8800	1116.5900	1.2229	1.1166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	658.6600	740.6400	0.6587	0.7406	0
11/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1238.6700	1131.5900	1.2387	1.1316	0
11/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	649.4300	730.6200	0.6494	0.7306	0
11/10/2023	R186 On 02-May-24			Bond Future	9.2993	9.3824	106.6757	106.4830	0
11/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	180.1400	157.2400	0.1801	0.1572	0
11/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3279.7300	3449.5200	3.2797	3.4495	0
11/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	182.8900	159.6900	0.1829	0.1597	0
11/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3258.3600	3427.8500	3.2584	3.4279	0
11/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	185.6900	162.1700	0.1857	0.1622	0
11/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3237.0400	3406.2100	3.2370	3.4062	0
11/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1740.7300	1623.1000	1.7407	1.6231	2,030
11/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	746.3900	821.4500	0.7464	0.8215	0
11/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2926.8700	2779.7700	2.9269	2.7798	0
11/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	409.9300	455.5200	0.4099	0.4555	2,030
11/10/2023	R186 On 01-August-24			Bond Future	9.2991	9.3922	103.8040	103.6067	0
11/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	621.1000	560.0800	0.6211	0.5601	0
11/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	1946.5600	2082.8600	1.9466	2.0829	0
11/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	628.0300	566.5000	0.6280	0.5665	0
11/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	1931.9100	2067.7000	1.9319	2.0677	0
11/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	634.6800	572.6500	0.6347	0.5727	0
11/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	1916.9800	2052.2700	1.9170	2.0523	0
11/10/2023	R186 On 07-November-24			Bond Future	9.3375	9.4445	106.2884	106.0853	3,801
11/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	1088.9500	1000.2800	1.0890	1.0003	0
11/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1484.4900	1599.0100	1.4845	1.5990	0
11/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	1098.7800	1009.6300	1.0988	1.0096	0
11/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1475.2100	1589.2500	1.4752	1.5893	0
11/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	1109.1000	1019.4600	1.1091	1.0195	0
11/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1466.4300	1579.9800	1.4664	1.5800	0
11/10/2023	R197 On 02-November-23			Bond Future	342.4129	342.2900	342.4129	342.2900	0
11/10/2023	R202 On 02-November-23			Bond Future	253.7450	253.3948	253.7450	253.3948	4,558
11/10/2023	R202 On 01-February-24			Bond Future	254.4497	254.0918	254.4497	254.0918	5,070
11/10/2023	R202 On 02-May-24			Bond Future	260.2379	259.8715	260.2379	259.8715	0
11/10/2023	R202 On 01-August-24			Bond Future	261.1536	260.7776	261.1536	260.7776	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R202 On 07-November-24			Bond Future	267.4741	267.0862	267.4741	267.0862	0
11/10/2023	R209 On 02-November-23			Bond Future	12.3375	12.3766	62.4788	62.3038	17,722
11/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	7.5700	6.9600	0.0076	0.0070	0
11/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4764.1400	4938.5800	4.7641	4.9386	0
11/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	8.0900	7.4400	0.0081	0.0074	0
11/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4714.9900	4889.3900	4.7150	4.8894	0
11/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	8.6500	7.9400	0.0087	0.0079	0
11/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4665.9300	4840.2700	4.6659	4.8403	0
11/10/2023	R209 On 01-February-24			Bond Future	12.4512	12.4918	63.8612	63.6824	10,589
11/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1330.7100	1269.1800	1.3307	1.2692	0
11/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2818.1700	2935.4500	2.8182	2.9355	0
11/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1349.2300	1287.0900	1.3492	1.2871	0
11/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2791.0500	2907.7200	2.7911	2.9077	0
11/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1367.8900	1305.1300	1.3679	1.3051	0
11/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2764.1300	2880.1800	2.7641	2.8802	0
11/10/2023	R209 On 02-May-24			Bond Future	12.5654	12.6075	62.1452	61.9623	0
11/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	609.9000	581.3300	0.6099	0.5813	0
11/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7120.8900	7275.2500	7.1209	7.2753	0
11/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	617.7300	588.8500	0.6177	0.5889	0
11/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7078.7600	7232.8100	7.0788	7.2328	0
11/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	625.5200	596.3300	0.6255	0.5963	0
11/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7036.6500	7190.3900	7.0367	7.1904	0
11/10/2023	R209 On 01-August-24			Bond Future	12.6793	12.7231	63.5661	63.3788	0
11/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1547.8900	1492.0400	1.5479	1.4920	0
11/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5576.9000	5708.3600	5.5769	5.7084	0
11/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1561.0500	1504.8300	1.5611	1.5048	0
11/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5543.2900	5674.3800	5.5433	5.6744	0
11/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1574.2900	1517.7000	1.5743	1.5177	0
11/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5509.8000	5640.5200	5.5098	5.6405	0
11/10/2023	R209 On 07-November-24			Bond Future	12.8203	12.8661	61.9299	61.7374	101
11/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2272.2500	2199.1900	2.2723	2.1992	0
11/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4919.0300	5038.3800	4.9190	5.0384	0
11/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2289.5700	2216.1400	2.2896	2.2161	0
11/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4891.7200	5010.7000	4.8917	5.0107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2307.2200	2233.4000	2.3072	2.2334	0
11/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4864.7900	4983.3800	4.8648	4.9834	0
11/10/2023	R210 On 02-November-23			Bond Future	226.4809	226.1765	226.4809	226.1765	246
11/10/2023	R210 On 01-February-24			Bond Future	231.5476	231.2366	231.5476	231.2366	501
11/10/2023	R210 On 02-May-24			Bond Future	233.5624	233.2437	233.5624	233.2437	0
11/10/2023	R210 On 01-August-24			Bond Future	238.9561	238.6294	238.9561	238.6294	0
11/10/2023	R210 On 07-November-24			Bond Future	241.4042	241.0667	241.4042	241.0667	0
11/10/2023	R213 On 02-November-23			Bond Future	11.2724	11.3420	80.3894	80.0966	15,439
11/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	165.8600	125.0700	0.1659	0.1251	731
11/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1583.4200	1835.5100	1.5834	1.8355	0
11/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	400.8100	320.6900	0.4008	0.3207	0
11/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1089.4600	1302.2200	1.0895	1.3022	0
11/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	418.3600	335.7000	0.4184	0.3357	0
11/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1064.3900	1274.6100	1.0644	1.2746	0
11/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	436.4100	351.2000	0.4364	0.3512	0
11/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1039.8500	1247.5200	1.0399	1.2475	0
11/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	1181.0000	1017.5100	1.1810	1.0175	731
11/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	478.3300	607.7200	0.4783	0.6077	0
11/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5751.8200	5465.6200	5.7518	5.4656	0
11/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	11.4200	18.1000	0.0114	0.0181	731
11/10/2023	R213 On 01-February-24			Bond Future	11.3860	11.4591	82.1680	81.8688	25,612
11/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2616.4800	2443.8600	2.6165	2.4439	0
11/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1340.0000	1466.6300	1.3400	1.4666	0
11/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2641.8300	2468.2400	2.6418	2.4682	0
11/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1325.1200	1450.7800	1.3251	1.4508	0
11/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2667.2800	2492.7200	2.6673	2.4927	0
11/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1310.3700	1435.0600	1.3104	1.4351	0
11/10/2023	R213 On 02-May-24			Bond Future	11.4901	11.5667	80.4580	80.1519	0
11/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	775.9100	713.4300	0.7759	0.7134	0
11/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5811.8800	6055.5300	5.8119	6.0555	0
11/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	783.8300	720.8100	0.7838	0.7208	0
11/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5776.5700	6019.6800	5.7766	6.0197	0
11/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	792.0000	728.4300	0.7920	0.7284	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5741.5300	5984.0900	5.7415	5.9841	0
11/10/2023	R213 On 01-August-24			Bond Future	11.5928	11.6734	82.2977	81.9844	0
11/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1614.2000	1509.4600	1.6142	1.5095	0
11/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4536.1200	4744.6700	4.5361	4.7447	0
11/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1626.9500	1521.5800	1.6270	1.5216	0
11/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4508.1000	4716.0200	4.5081	4.7160	0
11/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1639.5000	1533.4900	1.6395	1.5335	0
11/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4479.9100	4687.1900	4.4799	4.6872	0
11/10/2023	R213 On 07-November-24			Bond Future	11.7371	11.8225	80.7051	80.3835	0
11/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2158.3500	2031.4100	2.1584	2.0314	0
11/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4180.4400	4375.1600	4.1804	4.3752	0
11/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2174.7600	2047.1800	2.1748	2.0472	0
11/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4157.8900	4351.9700	4.1579	4.3520	0
11/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2190.9000	2062.6900	2.1909	2.0627	0
11/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4135.1000	4328.5500	4.1351	4.3286	0
11/10/2023	R214 On 02-November-23			Bond Future	12.6689	12.7183	58.3107	58.0883	19,961
11/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1.5700	1.3700	0.0016	0.0014	0
11/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5949.4500	6171.6400	5.9495	6.1716	0
11/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1.7000	1.4800	0.0017	0.0015	0
11/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5896.9300	6119.1000	5.8969	6.1191	0
11/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	1.8300	1.6000	0.0018	0.0016	0
11/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5844.4700	6066.6300	5.8445	6.0666	0
11/10/2023	R214 On 01-February-24			Bond Future	12.7891	12.8404	59.6009	59.3736	6,579
11/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	841.2000	784.7500	0.8412	0.7848	0
11/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3847.2100	4018.0300	3.8472	4.0180	0
11/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	855.3000	798.1300	0.8553	0.7981	0
11/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3813.1300	3983.2300	3.8131	3.9832	0
11/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	869.5500	811.6600	0.8696	0.8117	0
11/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3779.2500	3948.6300	3.7793	3.9486	0
11/10/2023	R214 On 02-May-24			Bond Future	12.9007	12.9539	57.6370	57.4046	0
11/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	575.4700	540.3100	0.5755	0.5403	0
11/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7494.8300	7692.1200	7.4948	7.6921	0
11/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	583.0300	547.4700	0.5830	0.5475	0
11/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7449.9500	7646.8400	7.4500	7.6468	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	590.7700	554.8200	0.5908	0.5548	0
11/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7405.3100	7601.8100	7.4053	7.6018	0
11/10/2023	R214 On 01-August-24			Bond Future	13.0113	13.0664	58.9549	58.7170	0
11/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1666.8500	1591.8800	1.6669	1.5919	0
11/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5549.8000	5712.7400	5.5498	5.7127	0
11/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1680.9800	1605.5200	1.6810	1.6055	0
11/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5515.9300	5678.3800	5.5159	5.6784	0
11/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1694.9800	1619.0500	1.6950	1.6191	0
11/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5481.9900	5643.9700	5.4820	5.6440	0
11/10/2023	R214 On 07-November-24			Bond Future	13.1508	13.2084	57.0570	56.8128	0
11/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2532.9900	2434.9200	2.5330	2.4349	0
11/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4958.1000	5104.2500	4.9581	5.1043	0
11/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2551.2500	2452.7000	2.5513	2.4527	0
11/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4930.8900	5076.5600	4.9309	5.0766	0
11/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2569.8200	2470.7900	2.5698	2.4708	0
11/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4904.0300	5049.2200	4.9040	5.0492	0
11/10/2023	R248 On 02-November-23			Bond Future	12.7600	12.8147	71.7388	71.4411	62,730
11/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	1.1000	0.9300	0.0011	0.0009	0
11/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	7738.7800	8036.2400	7.7388	8.0362	0
11/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1.1900	1.0100	0.0012	0.0010	0
11/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	7673.1800	7970.6300	7.6732	7.9706	0
11/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1.2900	1.0900	0.0013	0.0011	0
11/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7607.6800	7905.1100	7.6077	7.9051	0
11/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	12.8100	10.6900	0.0128	0.0107	207
11/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5632.6200	5928.1300	5.6326	5.9281	0
11/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	476.0000	412.4200	0.4760	0.4124	207
11/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1923.4600	2157.5100	1.9235	2.1575	0
11/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	4419.7300	4153.0300	4.4197	4.1530	0
11/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	84.4600	115.3900	0.0845	0.1154	207
11/10/2023	R248 On 01-February-24			Bond Future	12.8853	12.9422	73.3260	73.0218	171,859
11/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	268.5900	243.8600	0.2686	0.2439	1,000
11/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8482.3000	8761.7400	8.4823	8.7617	0
11/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	871.8100	804.4900	0.8718	0.8045	0
11/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5089.4000	5326.2500	5.0894	5.3263	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	885.6500	817.4600	0.8857	0.8175	0
11/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5043.6700	5279.6500	5.0437	5.2797	0
11/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	899.6500	830.5800	0.8997	0.8306	0
11/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	4998.1800	5233.2800	4.9982	5.2333	0
11/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	1121.9000	1039.7700	1.1219	1.0398	100
11/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4396.4200	4618.4600	4.3964	4.6185	0
11/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	3139.3200	2974.3200	3.1393	2.9743	0
11/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2003.3700	2142.5400	2.0034	2.1425	1,100
11/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	4035.7400	3845.9500	4.0357	3.8460	0
11/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1517.8700	1632.2500	1.5179	1.6323	1,000
11/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5968.0100	5739.3400	5.9680	5.7393	0
11/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	879.8000	955.3000	0.8798	0.9553	1,100
11/10/2023	R248 On 02-May-24			Bond Future	13.0017	13.0608	70.5269	70.2158	0
11/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	615.4600	573.0900	0.6155	0.5731	0
11/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9708.9400	9977.6400	9.7089	9.9776	0
11/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	623.9000	581.0400	0.6239	0.5810	0
11/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9651.7200	9919.9300	9.6517	9.9199	0
11/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	632.5600	589.1900	0.6326	0.5892	0
11/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9594.8200	9862.5200	9.5948	9.8625	0
11/10/2023	R248 On 01-August-24			Bond Future	13.1175	13.1790	72.1394	71.8211	13,000
11/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	2104.9900	2001.6300	2.1050	2.0016	0
11/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6604.3300	6819.3100	6.6043	6.8193	0
11/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	2122.3400	2018.3300	2.1223	2.0183	0
11/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6563.5000	6777.8300	6.5635	6.7778	0
11/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	2139.7900	2035.1300	2.1398	2.0351	0
11/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6522.8500	6736.5300	6.5229	6.7365	0
11/10/2023	R248 On 07-November-24			Bond Future	13.2631	13.3274	69.4114	69.0846	0
11/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3271.4800	3134.9900	3.2715	3.1350	0
11/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5817.5000	6007.7900	5.8175	6.0078	0
11/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3294.1600	3157.0400	3.2942	3.1570	0
11/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5785.7500	5975.4100	5.7858	5.9754	0
11/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3316.9100	3179.1600	3.3169	3.1792	0
11/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5754.1500	5943.1800	5.7542	5.9432	0
11/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0