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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
12/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	2025 On 02-November-23			Bond Future	172.7968	172.7993	172.7968	172.7993	4,757
12/10/2023	2025 On 01-February-24			Bond Future	174.8699	174.8725	174.8699	174.8725	9,802
12/10/2023	2025 On 02-May-24			Bond Future	178.8480	178.8506	178.8480	178.8506	0
12/10/2023	2025 On 01-August-24			Bond Future	181.1408	181.1431	181.1408	181.1431	0
12/10/2023	2025 On 07-November-24			Bond Future	185.5264	185.5280	185.5264	185.5280	0
12/10/2023	2029 On 02-November-23			Bond Future	124.6631	124.8949	124.6631	124.8949	1,782
12/10/2023	2029 On 01-February-24			Bond Future	127.4520	127.6890	127.4520	127.6890	2,664
12/10/2023	2029 On 02-May-24			Bond Future	128.9861	129.2282	128.9861	129.2282	0
12/10/2023	2029 On 01-August-24			Bond Future	131.9649	132.2125	131.9649	132.2125	0
12/10/2023	2029 On 07-November-24			Bond Future	133.7598	134.0129	133.7598	134.0129	0
12/10/2023	2030 On 02-November-23			Bond Future	10.6656	10.7223	90.2141	89.9805	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
12/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	800
12/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4672.0300	4905.6700	4.6720	4.9057	0
12/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.7200	0.4600	0.0007	0.0005	500
12/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3276.8300	3510.2100	3.2768	3.5102	0
12/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	7.9300	5.3800	0.0079	0.0054	800
12/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2510.3600	2741.4500	2.5104	2.7415	0
12/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	177.5100	140.8600	0.1775	0.1409	500
12/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1324.6400	1521.6300	1.3246	1.5216	0
12/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	555.9300	470.4500	0.5559	0.4705	500
12/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	744.5800	892.7400	0.7446	0.8927	0
12/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	1003.5500	878.7200	1.0036	0.8787	0
12/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	451.0800	559.8900	0.4511	0.5599	0
12/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	1031.6000	904.7200	1.0316	0.9047	0
12/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	438.1900	544.9500	0.4382	0.5450	0
12/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	1059.9600	931.0600	1.0600	0.9311	0
12/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	425.6300	530.3700	0.4256	0.5304	0
12/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	2022.4500	1843.7300	2.0225	1.8437	500
12/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	171.6000	226.5200	0.1716	0.2265	0
12/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	3149.0100	2940.6900	3.1490	2.9407	0
12/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	63.3500	88.6700	0.0634	0.0887	500
12/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3675.7300	3459.4500	3.6757	3.4595	0
12/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	39.7100	57.0700	0.0397	0.0571	800
12/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6324.9300	6093.5100	6.3249	6.0935	0
12/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	3.4800	5.7000	0.0035	0.0057	500
12/10/2023	2030 On 01-February-24			Bond Future	10.7537	10.8135	88.2042	87.9654	56,912
12/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	401.8700	369.1400	0.4019	0.3691	400
12/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5298.1900	5504.2600	5.2982	5.5043	0
12/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	615.4700	567.5100	0.6155	0.5675	500
12/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4155.2800	4346.1200	4.1553	4.3461	0
12/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	648.0600	597.8800	0.6481	0.5979	1,360
12/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4020.0500	4208.6700	4.0201	4.2087	0
12/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	708.6500	654.4000	0.7087	0.6544	500
12/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3787.8700	3972.4200	3.7879	3.9724	0
12/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	773.9500	715.4000	0.7740	0.7154	400

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12/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3561.5700	3741.8200	3.5616	3.7418	0
12/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	865.2400	800.8300	0.8652	0.8008	200
12/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3279.6500	3454.0400	3.2797	3.4540	0
12/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1160.0800	1078.7300	1.1601	1.0787	500
12/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2629.3800	2786.8300	2.6294	2.7868	0
12/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2326.1100	2194.1100	2.3261	2.1941	0
12/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1347.9200	1454.7200	1.3479	1.4547	700
12/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	3118.9900	2962.8800	3.1190	2.9629	0
12/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	929.0900	1011.7800	0.9291	1.0118	1,360
12/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3229.5200	3070.5500	3.2295	3.0706	0
12/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	884.8100	964.6400	0.8848	0.9646	0
12/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3257.4700	3097.7800	3.2575	3.0978	0
12/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	874.1200	953.2300	0.8741	0.9532	0
12/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3285.3400	3124.9500	3.2853	3.1250	0
12/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	863.3600	941.7700	0.8634	0.9418	0
12/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4409.7800	4225.7100	4.4098	4.2257	0
12/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	536.1100	590.8400	0.5361	0.5908	200
12/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4723.3400	4534.1000	4.7233	4.5341	0
12/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	472.8000	522.3600	0.4728	0.5224	500
12/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4755.0300	4565.2900	4.7550	4.5653	0
12/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	466.9200	515.9800	0.4669	0.5160	500
12/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5527.2400	5326.7800	5.5272	5.3268	0
12/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	343.7500	382.0900	0.3438	0.3821	400
12/10/2023	2030 On 02-May-24			Bond Future	10.8451	10.9083	90.1898	89.9456	0
12/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	773.1900	722.8900	0.7732	0.7229	1,000
12/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5512.5900	5706.4900	5.5126	5.7065	0
12/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	894.4200	837.4600	0.8944	0.8375	0
12/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5016.7000	5203.9400	5.0167	5.2039	0
12/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	902.9000	845.4700	0.9029	0.8455	0
12/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4984.2200	5170.9900	4.9842	5.1710	0
12/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	911.6600	853.7600	0.9117	0.8538	0
12/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4952.0400	5138.3400	4.9520	5.1383	0
12/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1239.1000	1164.3300	1.2391	1.1643	1,000
12/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3941.1200	4110.5500	3.9411	4.1106	0

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12/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1914.2300	1811.2500	1.9142	1.8113	500
12/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2790.7300	2931.9500	2.7907	2.9320	0
12/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2282.0200	2166.1300	2.2820	2.1661	1,080
12/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2379.0800	2507.3900	2.3791	2.5074	0
12/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2922.5500	2787.6800	2.9226	2.7877	500
12/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1866.3500	1975.6800	1.8664	1.9757	0
12/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	5062.8600	4884.5300	5.0629	4.8845	0
12/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	949.1200	1014.9900	0.9491	1.0150	1,000
12/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6360.1500	6164.9700	6.3602	6.1650	0
12/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	661.1700	710.1900	0.6612	0.7102	1,080
12/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8738.1400	8522.6700	8.7381	8.5227	0
12/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	354.3000	383.0300	0.3543	0.3830	500
12/10/2023	2030 On 01-August-24			Bond Future	10.9380	11.0050	88.2462	87.9963	0
12/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1698.6900	1608.1700	1.6987	1.6082	0
12/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3853.2700	4012.6100	3.8533	4.0126	0
12/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1713.7400	1622.6700	1.7137	1.6227	0
12/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3829.8300	3988.6200	3.8298	3.9886	0
12/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1728.5700	1636.9400	1.7286	1.6369	0
12/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3806.1800	3964.4100	3.8062	3.9644	0
12/10/2023	2030 On 07-November-24			Bond Future	11.0564	11.1278	90.3579	90.1017	221
12/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2297.9900	2187.7500	2.2980	2.1878	0
12/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3443.9900	3589.9000	3.4440	3.5899	0
12/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2314.8700	2204.1000	2.3149	2.2041	0
12/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3424.3600	3569.7400	3.4244	3.5697	0
12/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2331.8100	2220.5200	2.3318	2.2205	0
12/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3404.8200	3549.6800	3.4048	3.5497	0
12/10/2023	2032 On 02-November-23			Bond Future	11.5409	11.6028	83.4382	83.1502	114,450
12/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
12/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	5807.4400	6095.4000	5.8074	6.0954	0
12/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.1100	0.0700	0.0001	0.0001	500
12/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4645.3900	4933.3100	4.6454	4.9333	0
12/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.1300	0.0800	0.0001	0.0001	500
12/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4595.3300	4883.2400	4.5953	4.8832	0
12/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.5700	0.3400	0.0006	0.0003	500

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12/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	3997.7700	4285.5000	3.9978	4.2855	0
12/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	2.7900	1.7300	0.0028	0.0017	10,000
12/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3309.0600	3595.9600	3.3091	3.5960	0
12/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	12.4900	7.9900	0.0125	0.0080	0
12/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2586.4500	2869.9100	2.5865	2.8699	500
12/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	38.2700	26.2000	0.0383	0.0262	500
12/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2176.7600	2452.6500	2.1768	2.4527	0
12/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	127.0200	93.9900	0.1270	0.0940	0
12/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1641.6300	1896.5600	1.6416	1.8966	0
12/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	137.1200	102.0000	0.1371	0.1020	0
12/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1603.9900	1856.8300	1.6040	1.8568	0
12/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	147.7000	110.4100	0.1477	0.1104	0
12/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1566.8600	1817.5300	1.5669	1.8175	0
12/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	195.5000	148.9400	0.1955	0.1489	0
12/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1424.1900	1665.5900	1.4242	1.6656	500
12/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	616.0900	508.5300	0.6161	0.5085	0
12/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	807.2600	987.6600	0.8073	0.9877	500
12/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	883.8300	747.8100	0.8838	0.7478	0
12/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	608.9700	760.9100	0.6090	0.7609	15,500
12/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1464.5100	1282.9500	1.4645	1.2830	0
12/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	359.4400	465.8400	0.3594	0.4658	500
12/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1901.7800	1695.4900	1.9018	1.6955	0
12/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	249.3600	331.0300	0.2494	0.3310	0
12/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3346.1000	3092.0400	3.3461	3.0920	0
12/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	80.4200	114.3200	0.0804	0.1143	500
12/10/2023	2032 On 01-February-24			Bond Future	11.6534	11.7181	85.2842	84.9899	82,308
12/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	188.5100	169.3200	0.1885	0.1693	1,200
12/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8142.1000	8417.2000	8.1421	8.4172	0
12/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	491.2400	446.1600	0.4912	0.4462	500
12/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5528.3200	5777.5300	5.5283	5.7775	0
12/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	633.2700	577.1900	0.6333	0.5772	1,200
12/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	4838.6800	5076.8900	4.8387	5.0769	0
12/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	652.0100	594.5300	0.6520	0.5945	200
12/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4760.2600	4997.0700	4.7603	4.9971	0

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12/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	1015.6100	933.1200	1.0156	0.9331	500
12/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3635.7400	3847.5400	3.6357	3.8475	0
12/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2333.5800	2185.6900	2.3336	2.1857	0
12/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1894.8700	2041.2700	1.8949	2.0413	200
12/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2541.2800	2385.4700	2.5413	2.3855	0
12/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1741.6400	1880.1200	1.7416	1.8801	0
12/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2567.8300	2411.0400	2.5678	2.4110	0
12/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1723.2200	1860.7200	1.7232	1.8607	0
12/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2594.5100	2436.7400	2.5945	2.4367	0
12/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1704.9600	1841.4800	1.7050	1.8415	0
12/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4575.2900	4362.2400	4.5753	4.3622	0
12/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	833.1700	914.4100	0.8332	0.9144	200
12/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4982.0100	4760.8400	4.9820	4.7608	0
12/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	727.6800	800.8000	0.7277	0.8008	1,200
12/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5362.2400	5134.2100	5.3622	5.1342	0
12/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	642.2500	708.5100	0.6423	0.7085	500
12/10/2023	2032 On 02-May-24			Bond Future	11.7667	11.8345	83.0414	82.7404	0
12/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	722.8400	670.7300	0.7228	0.6707	1,000
12/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7303.1600	7552.0100	7.3032	7.5520	0
12/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	874.7200	813.5000	0.8747	0.8135	0
12/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6575.8900	6815.6300	6.5759	6.8156	0
12/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	883.8100	822.0600	0.8838	0.8221	0
12/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6536.4600	6775.6700	6.5365	6.7757	0
12/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	892.9800	830.6900	0.8930	0.8307	0
12/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6497.1600	6735.8300	6.4972	6.7358	0
12/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	921.1300	857.2100	0.9211	0.8572	500
12/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6380.0800	6617.1200	6.3801	6.6171	0
12/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	979.3400	912.0800	0.9793	0.9121	1,550
12/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6148.7700	6382.4700	6.1488	6.3825	0
12/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1206.2600	1126.4600	1.2063	1.1265	1,000
12/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5372.0500	5593.2100	5.3721	5.5932	0
12/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1499.0900	1404.1300	1.4991	1.4041	500
12/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4582.6900	4788.6900	4.5827	4.7887	0
12/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1910.7100	1796.8200	1.9107	1.7968	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
12/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3792.0500	3979.1200	3.7921	3.9791	0
12/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5996.5000	5776.4400	5.9965	5.7764	0
12/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1150.2500	1231.1500	1.1503	1.2312	1,000
12/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6911.7000	6678.5300	6.9117	6.6785	0
12/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	926.1600	993.9500	0.9262	0.9940	500
12/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7478.6200	7238.4300	7.4786	7.2384	0
12/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	812.1400	872.9100	0.8121	0.8729	1,550
12/10/2023	2032 On 01-August-24			Bond Future	11.8804	11.9515	84.9401	84.6322	0
12/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1745.9400	1644.5500	1.7459	1.6446	0
12/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5090.2300	5296.7400	5.0902	5.2967	0
12/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1760.0000	1657.9900	1.7600	1.6580	0
12/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5058.5800	5264.4700	5.0586	5.2645	0
12/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1774.1400	1671.5000	1.7741	1.6715	0
12/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5027.0400	5232.3000	5.0270	5.2323	0
12/10/2023	2032 On 07-November-24			Bond Future	12.0279	12.1029	82.8054	82.4898	243
12/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2257.6100	2135.9300	2.2576	2.1359	0
12/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4656.4100	4850.3100	4.6564	4.8503	0
12/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2273.0900	2150.7900	2.2731	2.1508	0
12/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4628.1000	4821.3800	4.6281	4.8214	0
12/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2288.9800	2166.0500	2.2890	2.1661	0
12/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4600.2400	4792.8900	4.6002	4.7929	0
12/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2565.6700	2433.0300	2.5657	2.4330	1,615
12/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4224.0600	4407.0000	4.2241	4.4070	0
12/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6953.4700	6725.4900	6.9535	6.7255	0
12/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1573.5300	1661.1300	1.5735	1.6611	1,615
12/10/2023	2033 On 02-November-23			Bond Future	117.2040	117.2304	117.2040	117.2304	1,771
12/10/2023	2033 On 01-February-24			Bond Future	119.8259	119.8530	119.8259	119.8530	6,284
12/10/2023	2033 On 02-May-24			Bond Future	121.0912	121.1187	121.0912	121.1187	0
12/10/2023	2033 On 01-August-24			Bond Future	123.8877	123.9157	123.8877	123.9157	0
12/10/2023	2033 On 07-November-24			Bond Future	125.3883	125.4166	125.3883	125.4166	0
12/10/2023	2037 On 02-November-23			Bond Future	12.5441	12.5758	76.4613	76.2991	33,917
12/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	8.4800	8.2400	0.0085	0.0082	0
12/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5374.4300	5536.3900	5.3744	5.5364	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	9.0800	8.8100	0.0091	0.0088	0
12/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5318.2600	5480.1900	5.3183	5.4802	0
12/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	9.7200	9.4200	0.0097	0.0094	0
12/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5262.1900	5424.0900	5.2622	5.4241	0
12/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	139.4400	130.9200	0.1394	0.1309	731
12/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	2899.9000	3053.5800	2.8999	3.0536	0
12/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	915.0700	861.1300	0.9151	0.8611	731
12/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1038.8300	1147.0900	1.0388	1.1471	0
12/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6459.2600	6300.8100	6.4593	6.3008	0
12/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	9.3800	13.1300	0.0094	0.0131	731
12/10/2023	2037 On 01-February-24			Bond Future	12.6710	12.7040	73.8968	73.7310	123,739
12/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	1056.8200	1014.9100	1.0568	1.0149	2,500
12/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4070.1600	4194.0000	4.0702	4.1940	0
12/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1468.6700	1414.9200	1.4687	1.4149	0
12/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3320.0700	3432.0700	3.3201	3.4321	0
12/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1489.3500	1435.0400	1.4894	1.4350	0
12/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3288.5500	3399.9900	3.2886	3.4000	0
12/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1510.2100	1455.3400	1.5102	1.4553	0
12/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3257.2600	3368.1400	3.2573	3.3681	0
12/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	3072.3800	2983.9600	3.0724	2.9840	0
12/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1784.9000	1862.2300	1.7849	1.8622	2,500
12/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6573.8000	6443.6700	6.5738	6.4437	0
12/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	616.6800	652.3000	0.6167	0.6523	2,500
12/10/2023	2037 On 02-May-24			Bond Future	12.7998	12.8341	75.5602	75.3907	0
12/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	732.2900	705.7600	0.7323	0.7058	0
12/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	7998.3800	8141.3500	7.9984	8.1414	0
12/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	741.5800	714.7600	0.7416	0.7148	0
12/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	7950.9200	8093.6000	7.9509	8.0936	0
12/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	750.9500	723.8400	0.7510	0.7238	0
12/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	7903.5900	8045.9800	7.9036	8.0460	0
12/10/2023	2037 On 01-August-24			Bond Future	12.9324	12.9681	73.0315	72.8581	0
12/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1896.1400	1842.9300	1.8961	1.8429	0
12/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6164.0800	6284.2600	6.1641	6.2843	0
12/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1911.7100	1858.1600	1.9117	1.8582	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6126.8800	6246.7200	6.1269	6.2467	0
12/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1927.3600	1873.4700	1.9274	1.8735	1,383
12/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6089.8100	6209.3100	6.0898	6.2093	0
12/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4323.3600	4230.7300	4.3234	4.2307	0
12/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3181.7400	3262.5000	3.1817	3.2625	1,383
12/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	6273.0300	6159.9800	6.2730	6.1600	0
12/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2139.9700	2200.3100	2.1400	2.2003	1,383
12/10/2023	2037 On 07-November-24			Bond Future	13.0848	13.1222	74.7779	74.6000	469
12/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2821.7100	2751.5500	2.8217	2.7516	0
12/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5337.1000	5444.8100	5.3371	5.4448	0
12/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2842.3500	2771.8400	2.8424	2.7718	0
12/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5307.6900	5415.0500	5.3077	5.4151	0
12/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2863.0700	2792.2100	2.8631	2.7922	0
12/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5278.4000	5385.4100	5.2784	5.3854	0
12/10/2023	2038 On 02-November-23			Bond Future	126.7902	126.7660	126.7902	126.7660	2,726
12/10/2023	2038 On 01-February-24			Bond Future	127.6100	127.5852	127.6100	127.5852	1,961
12/10/2023	2038 On 02-May-24			Bond Future	130.5130	130.4874	130.5130	130.4874	0
12/10/2023	2038 On 01-August-24			Bond Future	131.4596	131.4332	131.4596	131.4332	0
12/10/2023	2038 On 07-November-24			Bond Future	134.6414	134.6139	134.6414	134.6139	0
12/10/2023	2040 On 02-November-23			Bond Future	12.7645	12.7760	76.8525	76.7906	20,105
12/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1.1200	1.3300	0.0011	0.0013	875
12/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7339.7800	7401.9700	7.3398	7.4020	0
12/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	2.1400	2.4900	0.0021	0.0025	0
12/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	6843.7100	6906.0400	6.8437	6.9060	0
12/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	2.3200	2.6800	0.0023	0.0027	0
12/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	6782.0800	6844.4200	6.7821	6.8444	0
12/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	2.5100	2.8900	0.0025	0.0029	0
12/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	6720.5400	6782.9000	6.7205	6.7829	0
12/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	10.7000	11.7900	0.0107	0.0118	128
12/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5509.1400	5572.2100	5.5091	5.5722	0
12/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	68.8000	71.9500	0.0688	0.0720	225
12/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	3790.6000	3855.7300	3.7906	3.8557	0
12/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	626.5500	626.2100	0.6266	0.6262	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1521.5700	1583.2100	1.5216	1.5832	0
12/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1683.6000	1665.2900	1.6836	1.6653	0
12/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	589.2100	632.8800	0.5892	0.6329	875
12/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	2174.5000	2148.3900	2.1745	2.1484	0
12/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	400.8800	436.7500	0.4009	0.4368	1,100
12/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4554.0700	4503.0600	4.5541	4.5031	0
12/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	63.8500	74.8200	0.0639	0.0748	128
12/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5764.1800	5707.4500	5.7642	5.7075	0
12/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	23.7500	29.0000	0.0238	0.0290	1,100
12/10/2023	2040 On 01-February-24			Bond Future	12.8933	12.9052	74.0463	73.9830	137,365
12/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	1140.8100	1130.1000	1.1408	1.1301	0
12/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4220.9400	4273.5700	4.2209	4.2736	0
12/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	1159.0900	1148.2000	1.1591	1.1482	0
12/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4182.7900	4235.2400	4.1828	4.2352	0
12/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	1177.4000	1166.3400	1.1774	1.1663	0
12/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4144.7300	4197.0100	4.1447	4.1970	0
12/10/2023	2040 On 02-May-24			Bond Future	13.0234	13.0359	75.7131	75.6484	0
12/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	713.7700	707.3200	0.7138	0.7073	0
12/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8755.7000	8814.0300	8.7557	8.8140	0
12/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	723.1000	716.5700	0.7231	0.7166	0
12/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8703.8400	8762.0900	8.7038	8.7621	0
12/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	732.5200	725.9000	0.7325	0.7259	0
12/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8652.1500	8710.3100	8.6522	8.7103	0
12/10/2023	2040 On 01-August-24			Bond Future	13.1575	13.1705	72.9375	72.8712	0
12/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	2035.4200	2018.4900	2.0354	2.0185	0
12/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6524.7700	6574.1300	6.5248	6.5741	0
12/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	2052.0300	2034.9700	2.0520	2.0350	0
12/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6485.2500	6534.4800	6.4853	6.5345	0
12/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	2068.7200	2051.5400	2.0687	2.0515	0
12/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6445.8800	6494.9900	6.4459	6.4950	0
12/10/2023	2040 On 07-November-24			Bond Future	13.3104	13.3240	74.6813	74.6131	954
12/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3185.3100	3160.8100	3.1853	3.1608	0
12/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5607.6400	5651.2800	5.6076	5.6513	0
12/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3207.7500	3183.1300	3.2078	3.1831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5577.2700	5620.7900	5.5773	5.6208	0
12/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3229.9600	3205.2100	3.2300	3.2052	0
12/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5546.7300	5590.1200	5.5467	5.5901	0
12/10/2023	2044 On 02-November-23			Bond Future	12.8286	12.8552	73.0967	72.9538	35,281
12/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.9200	0.9700	0.0009	0.0010	0
12/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7485.5300	7628.4400	7.4855	7.6284	0
12/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	1.0000	1.0500	0.0010	0.0011	0
12/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7422.0200	7564.9300	7.4220	7.5649	0
12/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1.0900	1.1500	0.0011	0.0012	0
12/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7358.6100	7501.5300	7.3586	7.5015	0
12/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	24.9000	24.5000	0.0249	0.0245	5,860
12/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	4730.3300	4872.7900	4.7303	4.8728	0
12/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	794.5100	756.1700	0.7945	0.7562	0
12/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1219.3900	1323.9100	1.2194	1.3239	5,860
12/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1534.5600	1466.4800	1.5346	1.4665	0
12/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	622.8500	697.6300	0.6229	0.6976	6,375
12/10/2023	2044 On 01-February-24			Bond Future	12.9533	12.9809	70.3325	70.1865	91,371
12/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	938.6800	907.5300	0.9387	0.9075	0
12/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4714.3400	4829.1600	4.7143	4.8292	0
12/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	954.8200	923.2400	0.9548	0.9232	0
12/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4672.7700	4787.1600	4.6728	4.7872	0
12/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	971.1300	939.1200	0.9711	0.9391	0
12/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4631.4500	4745.4100	4.6315	4.7454	0
12/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	3350.9200	3272.7900	3.3509	3.2728	0
12/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1811.4800	1879.3200	1.8115	1.8793	5,000
12/10/2023	2044 On 02-May-24			Bond Future	13.0789	13.1076	71.9157	71.7664	0
12/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	697.9000	677.0500	0.6979	0.6771	0
12/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	8855.0300	8983.5000	8.8550	8.9835	0
12/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	707.2200	686.1200	0.7072	0.6861	0
12/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	8801.8300	8930.0500	8.8018	8.9301	0
12/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	716.6200	695.2800	0.7166	0.6953	0
12/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	8748.7900	8876.7700	8.7488	8.8768	0
12/10/2023	2044 On 01-August-24			Bond Future	13.2081	13.2380	69.1785	69.0257	0
12/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1883.3300	1839.5000	1.8833	1.8395	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	6916.7800	7025.6900	6.9168	7.0257	0
12/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1899.4600	1855.3400	1.8995	1.8553	0
12/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	6875.4400	6984.0600	6.8754	6.9841	0
12/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1915.4600	1871.0400	1.9155	1.8710	0
12/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	6834.0300	6942.3500	6.8340	6.9424	0
12/10/2023	2044 On 07-November-24			Bond Future	13.3548	13.3861	70.8322	70.6755	0
12/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	3232.2900	3168.6000	3.2323	3.1686	0
12/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5580.2500	5673.2500	5.5803	5.6733	0
12/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	3254.8000	3190.8100	3.2548	3.1908	0
12/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5549.6900	5642.3900	5.5497	5.6424	0
12/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	3277.3900	3213.0900	3.2774	3.2131	0
12/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5519.2800	5611.6700	5.5193	5.6117	0
12/10/2023	2046 On 02-November-23			Bond Future	108.5690	108.9665	108.5690	108.9665	10,546
12/10/2023	2046 On 01-February-24			Bond Future	110.9979	111.4042	110.9979	111.4042	10,593
12/10/2023	2046 On 02-May-24			Bond Future	111.3774	111.7927	111.3774	111.7927	0
12/10/2023	2046 On 01-August-24			Bond Future	113.9495	114.3743	113.9495	114.3743	0
12/10/2023	2046 On 07-November-24			Bond Future	114.5071	114.9414	114.5071	114.9414	0
12/10/2023	2050 On 02-November-23			Bond Future	109.8344	109.8134	109.8344	109.8134	9,770
12/10/2023	2050 On 01-February-24			Bond Future	110.0442	110.0226	110.0442	110.0226	9,695
12/10/2023	2050 On 02-May-24			Bond Future	112.5475	112.5254	112.5475	112.5254	0
12/10/2023	2050 On 01-August-24			Bond Future	112.8429	112.8200	112.8429	112.8200	0
12/10/2023	2050 On 07-November-24			Bond Future	115.5738	115.5499	115.5738	115.5499	0
12/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	AL37 On 02-November-23			Index Future	900.1680	899.0660	900.1680	899.0660	0
12/10/2023	AL37 On 01-February-24			Index Future	920.0840	918.9580	920.0840	918.9580	0
12/10/2023	AL37 On 02-May-24			Index Future	940.7990	939.6470	940.7990	939.6470	0
12/10/2023	AL37 On 01-August-24			Index Future	962.3150	961.1360	962.3150	961.1360	0
12/10/2023	AL37 On 07-November-24			Index Future	985.4050	984.1940	985.4050	984.1940	0
12/10/2023	AL7T On 02-November-23			Index Future	1012.1170	1009.7190	1012.1170	1,009.7190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	AL7T On 01-February-24			Index Future	1034.5090	1032.0590	1034.5090	1,032.0590	0
12/10/2023	AL7T On 02-May-24			Index Future	1057.8000	1055.2940	1057.8000	1,055.2940	0
12/10/2023	AL7T On 01-August-24			Index Future	1081.9930	1079.4290	1081.9930	1,079.4290	0
12/10/2023	AL7T On 07-November-24			Index Future	1107.9530	1105.3240	1107.9530	1,105.3240	0
12/10/2023	ALBI On 02-November-23			Index Future	886.5560	885.0490	886.5560	885.0490	107
12/10/2023	ALBI On 01-February-24			Index Future	906.1700	904.6310	906.1700	904.6310	17
12/10/2023	ALBI On 02-May-24			Index Future	926.5720	924.9970	926.5720	924.9970	0
12/10/2023	ALBI On 01-August-24			Index Future	947.7630	946.1520	947.7630	946.1520	0
12/10/2023	ALBI On 07-November-24			Index Future	970.5030	968.8500	970.5030	968.8500	0
12/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	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
12/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	ES33 On 02-November-23			Bond Future	13.0522	13.0792	70.7659	70.6506	0
12/10/2023	ES33 On 01-February-24			Bond Future	13.2161	13.2443	72.3490	72.2312	0
12/10/2023	ES33 On 02-May-24			Bond Future	13.3790	13.4085	70.1951	70.0745	0
12/10/2023	ES33 On 01-August-24			Bond Future	13.5437	13.5745	71.8158	71.6924	0
12/10/2023	ES33 On 07-November-24			Bond Future	13.7507	13.7832	69.7473	69.6206	0
12/10/2023	ES42 On 02-November-23			Bond Future	13.5038	13.5256	66.5568	66.4518	0
12/10/2023	ES42 On 01-February-24			Bond Future	13.6523	13.6750	68.0458	67.9385	0
12/10/2023	ES42 On 02-May-24			Bond Future	13.8055	13.8292	65.3310	65.2212	0
12/10/2023	ES42 On 01-August-24			Bond Future	13.9569	13.9816	66.8392	66.7268	0
12/10/2023	ES42 On 07-November-24			Bond Future	14.1425	14.1684	64.1856	64.0703	0
12/10/2023	GOVI On 02-November-23			GOVI	873.7900	872.2690	873.7900	872.2690	677
12/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	120100.0000	135310.0000	12.0100	13.5310	0
12/10/2023	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
12/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	120200.0000	135410.0000	12.0200	13.5410	0
12/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	120300.0000	135510.0000	12.0300	13.5510	0
12/10/2023	GOVI On 01-February-24			GOVI	893.1230	891.5680	893.1230	891.5680	144
12/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	131430.0000	115880.0000	13.1430	11.5880	0
12/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	131330.0000	115780.0000	13.1330	11.5780	0
12/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	131230.0000	115680.0000	13.1230	11.5680	0
12/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 02-May-24			GOVI	913.2300	911.6400	913.2300	911.6400	0
12/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	377400.0000	393300.0000	37.7400	39.3300	0
12/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	377500.0000	393400.0000	37.7500	39.3400	0
12/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	377600.0000	393500.0000	37.7600	39.3500	0
12/10/2023	GOVI On 01-August-24			GOVI	934.1160	932.4890	934.1160	932.4890	0
12/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	92540.0000	108810.0000	9.2540	10.8810	0
12/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	92640.0000	108910.0000	9.2640	10.8910	0
12/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	92740.0000	109010.0000	9.2740	10.9010	0
12/10/2023	GOVI On 07-November-24			GOVI	956.5290	954.8600	956.5290	954.8600	0
12/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	77490.0000	60800.0000	7.7490	6.0800	0
12/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	77390.0000	60700.0000	7.7390	6.0700	0
12/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	77290.0000	60600.0000	7.7290	6.0600	0
12/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/10/2023	IGOV On 02-November-23			Index Future	328.7870	329.0400	328.7870	329.0400	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	IGOV On 01-February-24			Index Future	336.1420	336.4020	336.1420	336.4020	0
12/10/2023	IGOV On 02-May-24			Index Future	343.7890	344.0540	343.7890	344.0540	0
12/10/2023	IGOV On 01-August-24			Index Future	351.7290	352.0000	351.7290	352.0000	0
12/10/2023	IGOV On 07-November-24			Index Future	360.2500	360.5260	360.2500	360.5260	0
12/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
12/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3700	8.3600	91.6300	91.6400	0
12/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5100	8.4900	91.4900	91.5100	0
12/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5100	8.4900	91.4900	91.5100	0
12/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5300	8.5200	91.4700	91.4800	0
12/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5200	8.4900	91.4800	91.5100	0
12/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4200	8.3800	91.5800	91.6200	0
12/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.3400	8.2800	91.6600	91.7200	0
12/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.2100	8.1300	91.7900	91.8700	0
12/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.1400	8.0700	91.8600	91.9300	0
12/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.0600	7.9900	91.9400	92.0100	0
12/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.0800	8.0200	91.9200	91.9800	0
12/10/2023	R035 On 02-November-23			Bond Future	12.2602	12.2768	81.2111	81.1259	114,835
12/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0400	0.0500	0.0000	0.0001	400
12/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9094.8800	9180.0900	9.0949	9.1801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	2.8800	3.1900	0.0029	0.0032	400
12/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6177.4000	6262.9100	6.1774	6.2629	0
12/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	20.9800	21.9300	0.0210	0.0219	0
12/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4562.9200	4649.0700	4.5629	4.6491	0
12/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	22.3000	23.2800	0.0223	0.0233	0
12/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4508.7300	4594.9100	4.5087	4.5949	0
12/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	23.7200	24.7200	0.0237	0.0247	0
12/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4454.6800	4540.8800	4.4547	4.5409	0
12/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	112.7200	113.5600	0.1127	0.1136	6,500
12/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3065.3400	3151.3800	3.0653	3.1514	0
12/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	137.8200	138.3400	0.1378	0.1383	731
12/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2874.5400	2960.2600	2.8745	2.9603	0
12/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	915.8300	897.4500	0.9158	0.8975	731
12/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1019.8200	1086.6400	1.0198	1.0866	0
12/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	3109.5000	3048.1600	3.1095	3.0482	0
12/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	160.5200	184.3800	0.1605	0.1844	400
12/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6441.6200	6359.1200	6.4416	6.3591	0
12/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	8.9000	11.6000	0.0089	0.0116	731
12/10/2023	R035 On 01-February-24			Bond Future	12.3924	12.4097	83.0079	82.9209	57,207
12/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	109.0800	107.2700	0.1091	0.1073	400
12/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9786.9900	9872.2500	9.7870	9.8723	0
12/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	317.3900	311.7500	0.3174	0.3118	400
12/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7105.0000	7186.4300	7.1050	7.1864	0
12/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1769.2100	1741.2100	1.7692	1.7412	0
12/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2848.4700	2907.5400	2.8485	2.9075	0
12/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1792.2200	1763.9300	1.7922	1.7639	0
12/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2820.1900	2878.9700	2.8202	2.8790	0
12/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1815.5700	1786.9900	1.8156	1.7870	0
12/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2792.3100	2850.8000	2.7923	2.8508	0
12/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5863.0700	5801.4200	5.8631	5.8014	0
12/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	737.8900	763.3100	0.7379	0.7633	400
12/10/2023	R035 On 02-May-24			Bond Future	12.5154	12.5335	80.3633	80.2743	0
12/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	764.0500	751.7600	0.7641	0.7518	0
12/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7713.1200	7789.8900	7.7131	7.7899	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	773.6000	761.1700	0.7736	0.7612	0
12/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7667.1000	7743.7300	7.6671	7.7437	0
12/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	783.2300	770.6600	0.7832	0.7707	0
12/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7621.2200	7697.7100	7.6212	7.6977	0
12/10/2023	R035 On 01-August-24			Bond Future	12.6382	12.6570	82.2008	82.1097	0
12/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1817.3100	1792.3100	1.8173	1.7923	0
12/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6083.5300	6149.6600	6.0835	6.1497	0
12/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1832.6000	1807.4200	1.8326	1.8074	0
12/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6046.6600	6112.6100	6.0467	6.1126	0
12/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1847.9800	1822.6300	1.8480	1.8226	0
12/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6009.9200	6075.7000	6.0099	6.0757	0
12/10/2023	R035 On 07-November-24			Bond Future	12.7973	12.8170	79.6508	79.5571	0
12/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2455.8800	2423.5100	2.4559	2.4235	0
12/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5508.6400	5569.9100	5.5086	5.5699	0
12/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2475.4200	2442.8700	2.4754	2.4429	0
12/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5478.2200	5539.3100	5.4782	5.5393	0
12/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2494.7400	2462.0000	2.4947	2.4620	0
12/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5447.6200	5508.5200	5.4476	5.5085	0
12/10/2023	R053 On 02-November-23			Bond Future	12.7477	12.7591	92.6037	92.5235	5,189
12/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1593.2000	1580.7100	1.5932	1.5807	0
12/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1156.8200	1224.5600	1.1568	1.2246	0
12/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1633.0700	1619.8900	1.6331	1.6199	0
12/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1127.0600	1194.1100	1.1271	1.1941	0
12/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1673.4400	1659.5700	1.6734	1.6596	0
12/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1097.8900	1164.2500	1.0979	1.1643	0
12/10/2023	R053 On 01-February-24			Bond Future	12.8683	12.8802	94.6525	94.5706	0
12/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3509.6100	3480.7800	3.5096	3.4808	0
12/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3153.9300	3207.0200	3.1539	3.2070	0
12/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3547.6900	3518.6000	3.5477	3.5186	0
12/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3123.4900	3176.3200	3.1235	3.1763	0
12/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3585.7300	3556.3800	3.5857	3.5564	0
12/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3093.1000	3145.6700	3.0931	3.1457	0
12/10/2023	R053 On 02-May-24			Bond Future	12.9895	13.0019	90.9177	90.8338	0
12/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4478.8800	4445.1700	4.4789	4.4452	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4272.5600	4322.7200	4.2726	4.3227	0
12/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4515.6400	4481.7300	4.5156	4.4817	0
12/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4241.8000	4291.7600	4.2418	4.2918	0
12/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4552.7900	4518.6700	4.5528	4.5187	0
12/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4211.5300	4261.2800	4.2115	4.2613	0
12/10/2023	R053 On 01-August-24			Bond Future	13.1102	13.1230	92.9963	92.9105	0
12/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	5229.5200	5192.7200	5.2295	5.1927	0
12/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5097.3300	5146.4100	5.0973	5.1464	0
12/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	5265.2200	5228.2500	5.2652	5.2283	0
12/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5066.5700	5115.4800	5.0666	5.1155	0
12/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	5301.0100	5263.8600	5.3010	5.2639	0
12/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5036.0000	5084.7300	5.0360	5.0847	0
12/10/2023	R053 On 07-November-24			Bond Future	13.2576	13.2711	89.3479	89.2596	0
12/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	4309.7400	4277.7400	4.3097	4.2777	0
12/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7464.1300	7520.3900	7.4641	7.5204	0
12/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	4339.0300	4306.8700	4.3390	4.3069	0
12/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7423.7700	7479.8700	7.4238	7.4799	0
12/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4368.4200	4336.0900	4.3684	4.3361	0
12/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7383.6000	7439.5300	7.3836	7.4395	0
12/10/2023	R186 On 02-November-23			Bond Future	9.2534	9.2589	107.2789	107.2639	55,238
12/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	224.2400	226.3700	0.2242	0.2264	1,715
12/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	505.3300	522.5000	0.5053	0.5225	0
12/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	580.7800	579.7600	0.5808	0.5798	0
12/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	237.6800	251.7000	0.2377	0.2517	0
12/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	599.6700	598.4600	0.5997	0.5985	0
12/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	229.5400	243.3700	0.2295	0.2434	0
12/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	618.8000	617.3900	0.6188	0.6174	0
12/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	221.6500	235.2800	0.2217	0.2353	0
12/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	3110.8300	3096.7000	3.1108	3.0967	0
12/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	3.6900	4.6000	0.0037	0.0046	1,715
12/10/2023	R186 On 01-February-24			Bond Future	9.2792	9.2853	104.3425	104.3271	81,271
12/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1212.4500	1207.1900	1.2125	1.2072	0
12/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	657.9100	668.0000	0.6579	0.6680	0
12/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1228.2100	1222.8800	1.2282	1.2229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	648.6400	658.6600	0.6486	0.6587	0
12/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1244.0700	1238.6700	1.2441	1.2387	0
12/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	639.4800	649.4300	0.6395	0.6494	0
12/10/2023	R186 On 02-May-24			Bond Future	9.2925	9.2993	106.6914	106.6757	0
12/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	180.8000	180.1400	0.1808	0.1801	0
12/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3264.6600	3279.7300	3.2647	3.2797	0
12/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	183.5700	182.8900	0.1836	0.1829	0
12/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3243.3100	3258.3600	3.2433	3.2584	0
12/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	186.3800	185.6900	0.1864	0.1857	0
12/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3222.0000	3237.0400	3.2220	3.2370	0
12/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1748.0400	1740.7300	1.7480	1.7407	2,030
12/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	737.9700	746.3900	0.7380	0.7464	0
12/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2936.8700	2926.8700	2.9369	2.9269	0
12/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	404.2000	409.9300	0.4042	0.4099	2,030
12/10/2023	R186 On 01-August-24			Bond Future	9.2915	9.2991	103.8202	103.8040	0
12/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	624.6600	621.1000	0.6247	0.6211	0
12/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	1933.9600	1946.5600	1.9340	1.9466	0
12/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	631.6300	628.0300	0.6316	0.6280	0
12/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	1919.3500	1931.9100	1.9194	1.9319	0
12/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	638.3200	634.6800	0.6383	0.6347	0
12/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	1904.4600	1916.9800	1.9045	1.9170	0
12/10/2023	R186 On 07-November-24			Bond Future	9.3286	9.3375	106.3054	106.2884	3,801
12/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	1095.0800	1088.9500	1.0951	1.0890	0
12/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1473.6900	1484.4900	1.4737	1.4845	0
12/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	1104.9600	1098.7800	1.1050	1.0988	0
12/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1464.4600	1475.2100	1.4645	1.4752	0
12/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	1115.3200	1109.1000	1.1153	1.1091	0
12/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1455.7200	1466.4300	1.4557	1.4664	0
12/10/2023	R197 On 02-November-23			Bond Future	342.4547	342.4129	342.4547	342.4129	0
12/10/2023	R202 On 02-November-23			Bond Future	253.7923	253.7450	253.7923	253.7450	4,558
12/10/2023	R202 On 01-February-24			Bond Future	254.4979	254.4497	254.4979	254.4497	5,070
12/10/2023	R202 On 02-May-24			Bond Future	260.2876	260.2379	260.2876	260.2379	0
12/10/2023	R202 On 01-August-24			Bond Future	261.2049	261.1536	261.2049	261.1536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	R202 On 07-November-24			Bond Future	267.5274	267.4741	267.5274	267.4741	0
12/10/2023	R209 On 02-November-23			Bond Future	12.3110	12.3375	62.5976	62.4788	17,722
12/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	7.5500	7.5700	0.0076	0.0076	0
12/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4645.3500	4764.1400	4.6454	4.7641	0
12/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	8.0800	8.0900	0.0081	0.0081	0
12/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4596.2100	4714.9900	4.5962	4.7150	0
12/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	8.6500	8.6500	0.0087	0.0087	0
12/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4547.1600	4665.9300	4.5472	4.6659	0
12/10/2023	R209 On 01-February-24			Bond Future	12.4238	12.4512	63.9826	63.8612	10,589
12/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1371.0400	1330.7100	1.3710	1.3307	0
12/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2737.1000	2818.1700	2.7371	2.8182	0
12/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1389.9800	1349.2300	1.3900	1.3492	0
12/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2710.4000	2791.0500	2.7104	2.7911	0
12/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1409.0500	1367.8900	1.4091	1.3679	0
12/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2683.8900	2764.1300	2.6839	2.7641	0
12/10/2023	R209 On 02-May-24			Bond Future	12.5369	12.5654	62.2694	62.1452	0
12/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	628.5700	609.9000	0.6286	0.6099	0
12/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7015.3800	7120.8900	7.0154	7.1209	0
12/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	636.6100	617.7300	0.6366	0.6177	0
12/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	6973.4600	7078.7600	6.9735	7.0788	0
12/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	644.6000	625.5200	0.6446	0.6255	0
12/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6931.5500	7036.6500	6.9316	7.0367	0
12/10/2023	R209 On 01-August-24			Bond Future	12.6497	12.6793	63.6932	63.5661	0
12/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1585.0900	1547.8900	1.5851	1.5479	0
12/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5487.0600	5576.9000	5.4871	5.5769	0
12/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1598.5000	1561.0500	1.5985	1.5611	0
12/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5453.7000	5543.2900	5.4537	5.5433	0
12/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1612.0000	1574.2900	1.6120	1.5743	0
12/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5420.4700	5509.8000	5.4205	5.5098	0
12/10/2023	R209 On 07-November-24			Bond Future	12.7894	12.8203	62.0602	61.9299	101
12/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2321.3100	2272.2500	2.3213	2.2723	0
12/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4837.7400	4919.0300	4.8377	4.9190	0
12/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2338.8900	2289.5700	2.3389	2.2896	0
12/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4810.6900	4891.7200	4.8107	4.8917	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2356.8000	2307.2200	2.3568	2.3072	0
12/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4784.0200	4864.7900	4.7840	4.8648	0
12/10/2023	R210 On 02-November-23			Bond Future	226.0529	226.4809	226.0529	226.4809	246
12/10/2023	R210 On 01-February-24			Bond Future	231.1100	231.5476	231.1100	231.5476	501
12/10/2023	R210 On 02-May-24			Bond Future	233.1151	233.5624	233.1151	233.5624	0
12/10/2023	R210 On 01-August-24			Bond Future	238.4986	238.9561	238.4986	238.9561	0
12/10/2023	R210 On 07-November-24			Bond Future	240.9369	241.4042	240.9369	241.4042	0
12/10/2023	R213 On 02-November-23			Bond Future	11.2206	11.2724	80.6083	80.3894	15,385
12/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	200.8500	165.8600	0.2009	0.1659	731
12/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1399.6000	1583.4200	1.3996	1.5834	0
12/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	467.1600	400.8100	0.4672	0.4008	0
12/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	937.0000	1089.4600	0.9370	1.0895	0
12/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	486.7000	418.3600	0.4867	0.4184	0
12/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	913.9200	1064.3900	0.9139	1.0644	0
12/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	506.7400	436.4100	0.5067	0.4364	0
12/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	891.3700	1039.8500	0.8914	1.0399	0
12/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	1310.5600	1181.0000	1.3106	1.1810	731
12/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	389.0800	478.3300	0.3891	0.4783	0
12/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5966.7000	5751.8200	5.9667	5.7518	0
12/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	7.4900	11.4200	0.0075	0.0114	731
12/10/2023	R213 On 01-February-24			Bond Future	11.3317	11.3860	82.3917	82.1680	25,612
12/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2748.2000	2616.4800	2.7482	2.6165	0
12/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1248.0900	1340.0000	1.2481	1.3400	0
12/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2774.2700	2641.8300	2.7743	2.6418	0
12/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1233.9300	1325.1200	1.2339	1.3251	0
12/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2800.4300	2667.2800	2.8004	2.6673	0
12/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1219.8900	1310.3700	1.2199	1.3104	0
12/10/2023	R213 On 02-May-24			Bond Future	11.4330	11.4901	80.6868	80.4580	0
12/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	824.1300	775.9100	0.8241	0.7759	0
12/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5631.3600	5811.8800	5.6314	5.8119	0
12/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	832.4700	783.8300	0.8325	0.7838	0
12/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5596.4700	5776.5700	5.5965	5.7766	0
12/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	841.0600	792.0000	0.8411	0.7920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5561.8500	5741.5300	5.5619	5.7415	0
12/10/2023	R213 On 01-August-24			Bond Future	11.5329	11.5928	82.5317	82.2977	0
12/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1694.5900	1614.2000	1.6946	1.6142	0
12/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4382.5100	4536.1200	4.3825	4.5361	0
12/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1707.8200	1626.9500	1.7078	1.6270	0
12/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4354.9700	4508.1000	4.3550	4.5081	0
12/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1720.8400	1639.5000	1.7208	1.6395	0
12/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4327.2500	4479.9100	4.3273	4.4799	0
12/10/2023	R213 On 07-November-24			Bond Future	11.6737	11.7371	80.9450	80.7051	0
12/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2255.4600	2158.3500	2.2555	2.1584	0
12/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4037.6300	4180.4400	4.0376	4.1804	0
12/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2272.3500	2174.7600	2.2724	2.1748	0
12/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4015.5600	4157.8900	4.0156	4.1579	0
12/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2288.9700	2190.9000	2.2890	2.1909	0
12/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	3993.2500	4135.1000	3.9933	4.1351	0
12/10/2023	R214 On 02-November-23			Bond Future	12.6474	12.6689	58.4078	58.3107	19,961
12/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1.4500	1.5700	0.0015	0.0016	0
12/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5852.1900	5949.4500	5.8522	5.9495	0
12/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1.5700	1.7000	0.0016	0.0017	0
12/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5799.6600	5896.9300	5.7997	5.8969	0
12/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	1.7000	1.8300	0.0017	0.0018	0
12/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5747.2000	5844.4700	5.7472	5.8445	0
12/10/2023	R214 On 01-February-24			Bond Future	12.7668	12.7891	59.7001	59.6009	6,579
12/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	862.6300	841.2000	0.8626	0.8412	0
12/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3769.3900	3847.2100	3.7694	3.8472	0
12/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	877.0200	855.3000	0.8770	0.8553	0
12/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3735.6000	3813.1300	3.7356	3.8131	0
12/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	891.5600	869.5500	0.8916	0.8696	0
12/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3702.0100	3779.2500	3.7020	3.7793	0
12/10/2023	R214 On 02-May-24			Bond Future	12.8776	12.9007	57.7385	57.6370	0
12/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	589.0500	575.4700	0.5891	0.5755	0
12/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7406.9100	7494.8300	7.4069	7.4948	0
12/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	596.7600	583.0300	0.5968	0.5830	0
12/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7362.1800	7449.9500	7.3622	7.4500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	604.6600	590.7700	0.6047	0.5908	0
12/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7317.7000	7405.3100	7.3177	7.4053	0
12/10/2023	R214 On 01-August-24			Bond Future	12.9873	13.0113	59.0588	58.9549	0
12/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1697.5700	1666.8500	1.6976	1.6669	0
12/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5476.6400	5549.8000	5.4766	5.5498	0
12/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1711.9000	1680.9800	1.7119	1.6810	0
12/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5442.9700	5515.9300	5.4430	5.5159	0
12/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1726.1200	1694.9800	1.7261	1.6950	0
12/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5409.2500	5481.9900	5.4093	5.4820	0
12/10/2023	R214 On 07-November-24			Bond Future	13.1258	13.1508	57.1636	57.0570	0
12/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2574.0800	2532.9900	2.5741	2.5330	0
12/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4892.6000	4958.1000	4.8926	4.9581	0
12/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2592.5500	2551.2500	2.5926	2.5513	0
12/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4865.6000	4930.8900	4.8656	4.9309	0
12/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2611.3200	2569.8200	2.6113	2.5698	0
12/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4838.9400	4904.0300	4.8389	4.9040	0
12/10/2023	R248 On 02-November-23			Bond Future	12.7385	12.7600	71.8567	71.7388	62,730
12/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.9900	1.1000	0.0010	0.0011	0
12/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	7620.7000	7738.7800	7.6207	7.7388	0
12/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1.0800	1.1900	0.0011	0.0012	0
12/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	7555.1000	7673.1800	7.5551	7.6732	0
12/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1.1800	1.2900	0.0012	0.0013	0
12/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7489.6000	7607.6800	7.4896	7.6077	0
12/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	12.4300	12.8100	0.0124	0.0128	207
12/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5514.2700	5632.6200	5.5143	5.6326	0
12/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	490.8400	476.0000	0.4908	0.4760	207
12/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1820.3300	1923.4600	1.8203	1.9235	0
12/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	4522.5600	4419.7300	4.5226	4.4197	0
12/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	69.3200	84.4600	0.0693	0.0845	207
12/10/2023	R248 On 01-February-24			Bond Future	12.8629	12.8853	73.4466	73.3260	171,859
12/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	276.1500	268.5900	0.2762	0.2686	1,000
12/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8369.2900	8482.3000	8.3693	8.4823	0
12/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	894.5500	871.8100	0.8946	0.8718	0
12/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	4991.5700	5089.4000	4.9916	5.0894	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	908.7200	885.6500	0.9087	0.8857	0
12/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	4946.1700	5043.6700	4.9462	5.0437	0
12/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	923.0400	899.6500	0.9230	0.8997	0
12/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	4901.0000	4998.1800	4.9010	4.9982	0
12/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	1150.1600	1121.9000	1.1502	1.1219	100
12/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4304.1100	4396.4200	4.3041	4.3964	0
12/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	3199.6600	3139.3200	3.1997	3.1393	0
12/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	1943.1400	2003.3700	1.9431	2.0034	1,100
12/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	4106.1000	4035.7400	4.1061	4.0357	0
12/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1467.6600	1517.8700	1.4677	1.5179	1,000
12/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	6054.5100	5968.0100	6.0545	5.9680	0
12/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	845.7300	879.8000	0.8457	0.8798	1,100
12/10/2023	R248 On 02-May-24			Bond Future	12.9784	13.0017	70.6503	70.5269	0
12/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	630.0800	615.4600	0.6301	0.6155	0
12/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9600.2200	9708.9400	9.6002	9.7089	0
12/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	638.7000	623.9000	0.6387	0.6239	0
12/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9543.1800	9651.7200	9.5432	9.6517	0
12/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	647.5400	632.5600	0.6475	0.6326	0
12/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9486.4600	9594.8200	9.4865	9.5948	0
12/10/2023	R248 On 01-August-24			Bond Future	13.0933	13.1175	72.2656	72.1394	13,000
12/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	2143.3100	2104.9900	2.1433	2.1050	0
12/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6516.4300	6604.3300	6.5164	6.6043	0
12/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	2160.9200	2122.3400	2.1609	2.1223	0
12/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6475.8600	6563.5000	6.4759	6.5635	0
12/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	2178.6200	2139.7900	2.1786	2.1398	0
12/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6435.4600	6522.8500	6.4355	6.5229	0
12/10/2023	R248 On 07-November-24			Bond Future	13.2377	13.2631	69.5408	69.4114	0
12/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3323.2700	3271.4800	3.3233	3.2715	0
12/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5739.8300	5817.5000	5.7398	5.8175	0
12/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3346.2000	3294.1600	3.3462	3.2942	0
12/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5708.3300	5785.7500	5.7083	5.7858	0
12/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3369.1900	3316.9100	3.3692	3.3169	0
12/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5676.9700	5754.1500	5.6770	5.7542	0
12/10/2023	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
12/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0