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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 11/12/2023 TO: 11/12/2023**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	2025 On 01-February-24			Bond Future	175.64	175.6620	175.6370	175.6620	11,910.00
11/12/2023	2025 On 02-May-24			Bond Future	179.57	179.5964	179.5710	179.5964	0.00
11/12/2023	2025 On 01-August-24			Bond Future	181.70	181.7290	181.7033	181.7290	0.00
11/12/2023	2025 On 07-November-24			Bond Future	185.96	185.9885	185.9629	185.9885	75.00
11/12/2023	2029 On 01-February-24			Bond Future	128.46	128.7033	128.4604	128.7033	7,360.00
11/12/2023	2029 On 02-May-24			Bond Future	129.96	130.2104	129.9624	130.2104	0.00
11/12/2023	2029 On 01-August-24			Bond Future	132.85	133.0984	132.8453	133.0984	0.00
11/12/2023	2029 On 07-November-24			Bond Future	134.55	134.8065	134.5477	134.8065	66.00
11/12/2023	2029 On 06-February-25			Bond Future	137.40	137.6614	137.3977	137.6614	0.00
11/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	4998	5	5	5	0.00
11/12/2023	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2030 On 01-February-24			Bond Future	10.16	90.9663	90.6054	90.9663	87,616.00
11/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	4897	5	5	5	0.00
11/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	4934	5	5	5	0.00
11/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	4861	5	5	5	0.00
11/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	4716	5	5	5	0.00
11/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	675	1	1	1	1,360.00
11/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	233	0	0	0	400.00
11/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	933	1	1	1	400.00
11/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	7606	8	8	8	0.00
11/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	1695	2	2	2	500.00
11/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	6728	7	7	7	0.00
11/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	610	1	1	1	500.00
11/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1124	1	1	1	200.00
11/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	3617	4	4	4	0.00
11/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6324	7	6	7	0.00
11/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	6691	7	7	7	0.00
11/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	798	1	1	1	500.00
11/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	40	0	0	0	500.00
11/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1476	1	1	1	0.00
11/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	49	0	0	0	200.00
11/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	238	0	0	0	700.00
11/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	1138	1	1	1	0.00
11/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	763	1	1	1	0.00
11/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	39	0	0	0	500.00
11/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1749	2	2	2	0.00
11/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	21	0	0	0	400.00
11/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1320	1	1	1	0.00
11/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2728	2	3	2	0.00
11/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	125	0	0	0	1,360.00
11/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1646	1	2	1	0.00
11/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	115	0	0	0	0.00
11/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	110	0	0	0	0.00
11/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	113	0	0	0	0.00
11/12/2023	2030 On 02-May-24			Bond Future	10.23	92.9816	92.6127	92.9816	19,737.00
11/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	924	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3363	4	3	4	1,080.00
11/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8278	9	8	9	0.00
11/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	1761	2	2	2	1,000.00
11/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	6836	7	7	7	0.00
11/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1152	1	1	1	0.00
11/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1168	1	1	1	0.00
11/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1137	1	1	1	0.00
11/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	2827	3	3	3	500.00
11/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4228	5	4	5	500.00
11/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	10848	11	11	11	0.00
11/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	41	0	0	0	500.00
11/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	749	1	1	1	0.00
11/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1281	1	1	1	0.00
11/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2836	3	3	3	0.00
11/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2786	3	3	3	0.00
11/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2811	3	3	3	0.00
11/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	299	0	0	0	1,000.00
11/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	156	0	0	0	1,080.00
11/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	1037	1	1	1	0.00
11/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	2040	2	2	2	0.00
11/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	3240	3	3	3	0.00
11/12/2023	2030 On 01-August-24			Bond Future	10.31	91.0161	90.6395	91.0161	0.00
11/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2473	3	2	3	0.00
11/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2495	3	2	3	0.00
11/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2452	3	2	3	0.00
11/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	2213	2	2	2	0.00
11/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	2179	2	2	2	0.00
11/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	2196	2	2	2	0.00
11/12/2023	2030 On 07-November-24			Bond Future	10.40	93.1239	92.7389	93.1239	1,652.00
11/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3391	4	3	4	0.00
11/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3414	4	3	4	0.00
11/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3369	4	3	4	0.00
11/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	2134	2	2	2	0.00
11/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	2106	2	2	2	0.00
11/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	2120	2	2	2	0.00

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11/12/2023	2030 On 06-February-25			Bond Future	10.52	91.0619	90.6693	91.0619	0.00
11/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3217	3	3	3	0.00
11/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2654	2	3	2	0.00
11/12/2023	2032 On 01-February-24			Bond Future	11.01	88.7049	88.2670	88.7049	88,518.00
11/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4114	5	4	5	0.00
11/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4075	4	4	4	0.00
11/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4154	5	4	5	0.00
11/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1019	1	1	1	8,500.00
11/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	4753	5	5	5	0.00
11/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	40	0	0	0	1,200.00
11/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	725	1	1	1	1,200.00
11/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7297	8	7	8	0.00
11/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	447	1	0	1	500.00
11/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1504	2	2	2	500.00
11/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	7750	8	8	8	0.00
11/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	6801	7	7	7	0.00
11/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	763	1	1	1	200.00
11/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	3763	4	4	4	0.00
11/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3009	3	3	3	0.00
11/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2241	3	2	3	0.00
11/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2307	3	2	3	0.00
11/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	722	1	1	1	8,500.00
11/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	749	1	1	1	17,000.00
11/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	499	0	0	0	8,500.00
11/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	341	0	0	0	200.00
11/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1889	2	2	2	0.00
11/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	76	0	0	0	200.00
11/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	47	0	0	0	500.00
11/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	1141	1	1	1	0.00
11/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2501	2	3	2	0.00
11/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	59	0	0	0	1,200.00
11/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1948	2	2	2	0.00
11/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	5010	5	5	5	0.00
11/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	210	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1564	1	2	1	0.00
11/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	281	0	0	0	0.00
11/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	293	0	0	0	0.00
11/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	287	0	0	0	0.00
11/12/2023	2032 On 02-May-24			Bond Future	11.10	86.5079	86.0604	86.5079	61,830.00
11/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	1771	2	2	2	1,000.00
11/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8246	9	8	9	0.00
11/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	909	1	1	1	1,000.00
11/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1255	1	1	1	500.00
11/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2300	3	2	3	500.00
11/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9271	10	9	10	0.00
11/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	2986	3	3	3	1,550.00
11/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	9894	10	10	10	0.00
11/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1188	1	1	1	0.00
11/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1172	1	1	1	0.00
11/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1205	1	1	1	0.00
11/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1360	2	1	2	1,550.00
11/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2605	3	3	3	0.00
11/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4387	5	4	5	0.00
11/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1221	1	1	1	500.00
11/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1176	1	1	1	500.00
11/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	2112	2	2	2	500.00
11/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3758	3	4	3	0.00
11/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3790	4	4	4	0.00
11/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3854	4	4	4	0.00
11/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3822	4	4	4	0.00
11/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	209	0	0	0	1,550.00
11/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1848	2	2	2	0.00
11/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3510	3	4	3	0.00
11/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	267	0	0	0	500.00
11/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2365	2	2	2	0.00
11/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3695	3	4	3	0.00
11/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2918	3	3	3	0.00
11/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	381	0	0	0	1,000.00
11/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4470	4	4	4	0.00

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11/12/2023	2032 On 01-August-24			Bond Future	11.20	88.4055	87.9484	88.4055	0.00
11/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	2780	3	3	3	0.00
11/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	2756	3	3	3	0.00
11/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	2804	3	3	3	0.00
11/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	3048	3	3	3	0.00
11/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	3092	3	3	3	0.00
11/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	3070	3	3	3	0.00
11/12/2023	2032 On 07-November-24			Bond Future	11.33	86.2867	85.8194	86.2867	1,526.00
11/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9163	10	9	10	0.00
11/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	3849	4	4	4	1,615.00
11/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3431	4	3	4	0.00
11/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3406	4	3	4	0.00
11/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3456	4	3	4	0.00
11/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2753	3	3	3	0.00
11/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2790	3	3	3	0.00
11/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2772	3	3	3	0.00
11/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	769	1	1	1	1,615.00
11/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2493	2	2	2	0.00
11/12/2023	2032 On 06-February-25			Bond Future	11.47	88.0897	87.6130	88.0897	0.00
11/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4018	4	4	4	0.00
11/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2953	3	3	3	0.00
11/12/2023	2033 On 01-February-24			Bond Future	121.85	121.9392	121.8515	121.9392	8,052.00
11/12/2023	2033 On 02-May-24			Bond Future	123.11	123.1986	123.1091	123.1986	0.00
11/12/2023	2033 On 01-August-24			Bond Future	125.84	125.9312	125.8401	125.9312	0.00
11/12/2023	2033 On 07-November-24			Bond Future	127.28	127.3734	127.2803	127.3734	0.00
11/12/2023	2033 On 06-February-25			Bond Future	129.98	130.0709	129.9765	130.0709	0.00
11/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5036	5	5	5	0.00
11/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
11/12/2023	2037 On 01-February-24			Bond Future	12.21	76.9023	76.2571	76.9023	135,183.00
11/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	1948	2	2	2	0.00
11/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	1978	2	2	2	0.00
11/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	1918	2	2	2	0.00
11/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	8386	9	8	9	0.00
11/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	4137	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1315	2	1	2	2,500.00
11/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	489	0	0	0	2,500.00
11/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1968	2	2	2	0.00
11/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	69	0	0	0	2,500.00
11/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1409	1	1	1	0.00
11/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1365	1	1	1	0.00
11/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1387	1	1	1	0.00
11/12/2023	2037 On 02-May-24			Bond Future	12.33	78.6059	77.9465	78.6059	0.00
11/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	875	1	1	1	0.00
11/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	889	1	1	1	0.00
11/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	861	1	1	1	0.00
11/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5741	5	6	5	0.00
11/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	5655	5	6	5	0.00
11/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	5698	5	6	5	0.00
11/12/2023	2037 On 01-August-24			Bond Future	12.46	76.0745	75.4008	76.0745	0.00
11/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	7849	8	8	8	0.00
11/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	5625	6	6	6	0.00
11/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	2538	3	3	3	0.00
11/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	2561	3	3	3	1,383.00
11/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	2514	3	3	3	0.00
11/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	4413	4	4	4	0.00
11/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	4354	4	4	4	0.00
11/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	4383	4	4	4	0.00
11/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	2114	2	2	2	1,383.00
11/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1347	1	1	1	1,383.00
11/12/2023	2037 On 07-November-24			Bond Future	12.60	77.8351	77.1462	77.8351	9,175.00
11/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4029	4	4	4	0.00
11/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4056	4	4	4	0.00
11/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4002	4	4	4	0.00
11/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	4149	4	4	4	0.00
11/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	4103	4	4	4	0.00
11/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	4126	4	4	4	0.00
11/12/2023	2037 On 06-February-25			Bond Future	12.75	75.2013	74.4982	75.2013	0.00
11/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4388	5	4	5	0.00
11/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	4350	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2038 On 01-February-24			Bond Future	129.98	130.7187	129.9813	130.7187	3,549.00
11/12/2023	2038 On 02-May-24			Bond Future	132.89	133.6465	132.8927	133.6465	1,706.00
11/12/2023	2038 On 01-August-24			Bond Future	133.76	134.5284	133.7578	134.5284	0.00
11/12/2023	2038 On 07-November-24			Bond Future	136.89	137.6806	136.8926	137.6806	0.00
11/12/2023	2038 On 06-February-25			Bond Future	137.66	138.4631	137.6586	138.4631	0.00
11/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	2429	3	2	3	0.00
11/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
11/12/2023	2040 On 01-February-24			Bond Future	12.50	76.7638	76.1725	76.7638	126,832.00
11/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1219	2	1	2	0.00
11/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3093	4	3	4	0.00
11/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	7318	8	7	8	0.00
11/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1317	2	1	2	0.00
11/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1292	2	1	2	0.00
11/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1342	2	1	2	0.00
11/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	2183	2	2	2	0.00
11/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	2246	2	2	2	0.00
11/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	2214	2	2	2	0.00
11/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	152	0	0	0	0.00
11/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	931	1	1	1	0.00
11/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	2342	2	2	2	0.00
11/12/2023	2040 On 02-May-24			Bond Future	12.62	78.4644	77.8600	78.4644	0.00
11/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	782	1	1	1	0.00
11/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	769	1	1	1	0.00
11/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	795	1	1	1	0.00
11/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	6568	6	7	6	0.00
11/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	6664	6	7	6	0.00
11/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	6616	6	7	6	0.00
11/12/2023	2040 On 01-August-24			Bond Future	12.75	75.6795	75.0621	75.6795	0.00
11/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	2572	3	3	3	0.00
11/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	2548	3	3	3	0.00
11/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	2596	3	3	3	0.00
11/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4849	5	5	5	0.00
11/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4912	5	5	5	0.00
11/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4881	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2040 On 07-November-24			Bond Future	12.90	77.4306	76.7993	77.4306	8,697.00
11/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4193	5	4	5	0.00
11/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4165	5	4	5	0.00
11/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4221	5	4	5	0.00
11/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	4420	4	4	4	0.00
11/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	4469	4	4	4	0.00
11/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	4445	4	4	4	0.00
11/12/2023	2040 On 06-February-25			Bond Future	13.05	74.5372	73.8930	74.5372	0.00
11/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4357	5	4	5	0.00
11/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4889	5	5	5	0.00
11/12/2023	2044 On 01-February-24			Bond Future	12.58	72.9261	72.3336	72.9261	101,470.00
11/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4152	5	4	5	0.00
11/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1008	1	1	1	0.00
11/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1030	1	1	1	0.00
11/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	987	1	1	1	0.00
11/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3176	4	3	4	0.00
11/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	928	1	1	1	15,000.00
11/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2762	2	3	2	0.00
11/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2689	2	3	2	0.00
11/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2725	2	3	2	0.00
11/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	611	1	1	1	5,000.00
11/12/2023	2044 On 02-May-24			Bond Future	12.70	74.5416	73.9361	74.5416	27.00
11/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	723	1	1	1	0.00
11/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	736	1	1	1	0.00
11/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	711	1	1	1	0.00
11/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6848	6	7	6	0.00
11/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6748	6	7	6	0.00
11/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6798	6	7	6	0.00
11/12/2023	2044 On 01-August-24			Bond Future	12.83	71.7958	71.1772	71.7958	0.00
11/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2346	3	2	3	0.00
11/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2370	3	2	3	0.00
11/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2323	3	2	3	0.00
11/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	5358	5	5	5	0.00
11/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	5289	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	5324	5	5	5	0.00
11/12/2023	2044 On 07-November-24			Bond Future	12.97	73.4569	72.8243	73.4569	0.00
11/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4144	4	4	4	0.00
11/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4172	5	4	5	0.00
11/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4116	4	4	4	0.00
11/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4472	4	4	4	0.00
11/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	4422	4	4	4	0.00
11/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4447	4	4	4	0.00
11/12/2023	2044 On 06-February-25			Bond Future	13.12	70.6057	69.9602	70.6057	0.00
11/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	4449	5	4	5	0.00
11/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4948	5	5	5	0.00
11/12/2023	2046 On 01-February-24			Bond Future	114.24	114.7599	114.2441	114.7599	11,904.00
11/12/2023	2046 On 02-May-24			Bond Future	114.64	115.1688	114.6420	115.1688	4,626.00
11/12/2023	2046 On 01-August-24			Bond Future	117.18	117.7229	117.1848	117.7229	0.00
11/12/2023	2046 On 07-November-24			Bond Future	117.71	118.2630	117.7121	118.2630	0.00
11/12/2023	2046 On 06-February-25			Bond Future	120.20	120.7655	120.2036	120.7655	0.00
11/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	6194	7	6	7	0.00
11/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
11/12/2023	2050 On 01-February-24			Bond Future	113.90	114.0824	113.8977	114.0824	10,813.00
11/12/2023	2050 On 02-May-24			Bond Future	116.45	116.6377	116.4487	116.6377	3,316.00
11/12/2023	2050 On 01-August-24			Bond Future	116.71	116.9050	116.7123	116.9050	0.00
11/12/2023	2050 On 07-November-24			Bond Future	119.45	119.6443	119.4475	119.6443	0.00
11/12/2023	2050 On 06-February-25			Bond Future	119.60	119.7998	119.5989	119.7998	0.00
11/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	3999	4	4	4	0.00
11/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
11/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	AL37 On 01-February-24			Index Future	934.94	937.3430	934.9420	937.3430	0.00
11/12/2023	AL37 On 02-May-24			Index Future	955.66	958.1100	955.6570	958.1100	0.00
11/12/2023	AL37 On 01-August-24			Index Future	976.64	979.1420	976.6440	979.1420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	AL37 On 07-November-24			Index Future	999.33	1001.8700	999.3260	1001.8700	0.00
11/12/2023	AL37 On 06-February-25			Index Future	1020.31	1022.8940	1020.3100	1022.8940	0.00
11/12/2023	AL7T On 01-February-24			Index Future	1071.01	1080.4990	1071.0100	1080.4990	0.00
11/12/2023	AL7T On 02-May-24			Index Future	1094.74	1104.4380	1094.7400	1104.4380	0.00
11/12/2023	AL7T On 01-August-24			Index Future	1118.78	1128.6810	1118.7800	1128.6810	0.00
11/12/2023	AL7T On 07-November-24			Index Future	1144.76	1154.8800	1144.7640	1154.8800	0.00
11/12/2023	AL7T On 06-February-25			Index Future	1168.80	1179.1160	1168.8010	1179.1160	0.00
11/12/2023	ALBI On 01-February-24			Index Future	929.92	941.2470	929.9150	941.2470	100.00
11/12/2023	ALBI On 02-May-24			Index Future	950.52	962.1000	950.5190	962.1000	0.00
11/12/2023	ALBI On 01-August-24			Index Future	971.39	983.2200	971.3920	983.2200	0.00
11/12/2023	ALBI On 07-November-24			Index Future	993.95	1006.0420	993.9520	1006.0420	0.00
11/12/2023	ALBI On 06-February-25			Index Future	1014.82	1027.1540	1014.8230	1027.1540	0.00
11/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	ES33 On 01-February-24			Bond Future	12.62	75.3641	74.9189	75.3641	0.00
11/12/2023	ES33 On 02-May-24			Bond Future	12.76	73.2531	72.7979	73.2531	0.00
11/12/2023	ES33 On 01-August-24			Bond Future	12.91	74.8769	74.4120	74.8769	0.00
11/12/2023	ES33 On 07-November-24			Bond Future	13.10	72.8269	72.3514	72.8269	0.00
11/12/2023	ES33 On 06-February-25			Bond Future	13.30	74.3640	73.8787	74.3640	0.00
11/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	147	1	0	1	0.00
11/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
11/12/2023	ES42 On 01-February-24			Bond Future	13.24	70.5929	70.0368	70.5929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	ES42 On 02-May-24			Bond Future	13.38	67.9115	67.3428	67.9115	0.00
11/12/2023	ES42 On 01-August-24			Bond Future	13.53	69.4162	68.8352	69.4162	0.00
11/12/2023	ES42 On 07-November-24			Bond Future	13.71	66.7724	66.1781	66.7724	0.00
11/12/2023	ES42 On 06-February-25			Bond Future	13.89	68.1786	67.5720	68.1786	0.00
11/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
11/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	822	0	1	0	0.00
11/12/2023	GOVI On 01-February-24			GOVI	916.68	926.3580	916.6800	926.3580	709.00
11/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	366900	46	37	46	0.00
11/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	366800	46	37	46	0.00
11/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	367000	46	37	46	0.00
11/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 02-May-24			GOVI	936.99	946.8810	936.9910	946.8810	0.00
11/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	139790	4	14	4	0.00
11/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	139990	4	14	4	0.00
11/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	139890	4	14	4	0.00
11/12/2023	GOVI On 01-August-24			GOVI	957.57	967.6660	957.5670	967.6660	0.00
11/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	141770	24	14	24	0.00
11/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	141970	24	14	24	0.00
11/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	141870	24	14	24	0.00
11/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 07-November-24			GOVI	979.81	990.1280	979.8060	990.1280	0.00
11/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	310260	41	31	41	0.00
11/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	310160	41	31	41	0.00
11/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	310060	41	31	41	0.00
11/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	GOVI On 06-February-25			GOVI	1000.38	1010.9060	1000.3800	1010.9060	0.00
11/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	283800	39	28	39	0.00
11/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
11/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/12/2023	IGOV On 01-February-24			Index Future	343.27	343.9620	343.2720	343.9620	606.00
11/12/2023	IGOV On 02-May-24			Index Future	350.96	351.6660	350.9610	351.6660	16.00
11/12/2023	IGOV On 01-August-24			Index Future	358.75	359.4670	358.7500	359.4670	0.00
11/12/2023	IGOV On 07-November-24			Index Future	367.17	367.8970	367.1680	367.8970	0.00
11/12/2023	IGOV On 06-February-25			Index Future	374.96	375.6960	374.9550	375.6960	0.00
11/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.6200	91.6100	91.6200	0.00
11/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6300	91.6200	91.6300	0.00
11/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6600	91.6500	91.6600	0.00
11/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6700	91.6600	91.6700	0.00
11/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.28	91.7600	91.7200	91.7600	0.00
11/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.25	91.8000	91.7500	91.8000	0.00
11/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.13	91.9100	91.8700	91.9100	0.00
11/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.91	92.1400	92.0900	92.1400	0.00
11/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.63	92.4400	92.3700	92.4400	0.00
11/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.51	92.5800	92.4900	92.5800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.44	92.6700	92.5600	92.6700	0.00
11/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.41	92.6800	92.5900	92.6800	0.00
11/12/2023	R035 On 01-February-24			Bond Future	11.80	86.5691	86.0838	86.5691	68,171.00
11/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	55	0	0	0	400.00
11/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	324	0	0	0	400.00
11/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	8265	9	8	9	0.00
11/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	2868	3	3	3	0.00
11/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	2832	3	3	3	0.00
11/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	2905	3	3	3	0.00
11/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	806	1	1	1	0.00
11/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	835	1	1	1	0.00
11/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	820	1	1	1	0.00
11/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	64	0	0	0	400.00
11/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	4036	4	4	4	0.00
11/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	6657	6	7	6	0.00
11/12/2023	R035 On 02-May-24			Bond Future	11.90	83.9748	83.4789	83.9748	105,087.00
11/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1101	1	1	1	0.00
11/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1084	1	1	1	0.00
11/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1117	1	1	1	0.00
11/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4840	5	5	5	0.00
11/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4918	5	5	5	0.00
11/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4878	5	5	5	0.00
11/12/2023	R035 On 01-August-24			Bond Future	12.01	85.8172	85.3106	85.8172	0.00
11/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	2856	3	3	3	0.00
11/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	2831	3	3	3	0.00
11/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	2882	3	3	3	0.00
11/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3934	4	4	4	0.00
11/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3987	4	4	4	0.00
11/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3961	4	4	4	0.00
11/12/2023	R035 On 07-November-24			Bond Future	12.16	83.2900	82.7720	83.2900	19,875.00
11/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	3730	4	4	4	0.00
11/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	3703	4	4	4	0.00
11/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	3758	4	4	4	0.00
11/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3589	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3635	3	4	3	0.00
11/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3612	3	4	3	0.00
11/12/2023	R035 On 06-February-25			Bond Future	12.31	85.0307	84.5023	85.0307	0.00
11/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4266	5	4	5	0.00
11/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3785	4	4	4	0.00
11/12/2023	R053 On 01-February-24			Bond Future	12.49	98.1112	97.3308	98.1112	0.00
11/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	4315	5	4	5	0.00
11/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	4266	5	4	5	0.00
11/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	4364	5	4	5	0.00
11/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	1194	1	1	1	0.00
11/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	1232	1	1	1	0.00
11/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	1213	1	1	1	0.00
11/12/2023	R053 On 02-May-24			Bond Future	12.60	94.4199	93.6222	94.4199	5,189.00
11/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	5790	6	6	6	0.00
11/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	5834	6	6	6	0.00
11/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	5746	6	6	6	0.00
11/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2835	3	3	3	0.00
11/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2788	3	3	3	0.00
11/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2811	3	3	3	0.00
11/12/2023	R053 On 01-August-24			Bond Future	12.72	96.4906	95.6757	96.4906	0.00
11/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	6696	7	7	7	0.00
11/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	6738	7	7	7	0.00
11/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	6654	7	7	7	0.00
11/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3843	4	4	4	0.00
11/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3794	4	4	4	0.00
11/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3818	4	4	4	0.00
11/12/2023	R053 On 07-November-24			Bond Future	12.86	92.8532	92.0198	92.8532	0.00
11/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	5639	6	6	6	0.00
11/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	5675	6	6	6	0.00
11/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	5602	6	6	6	0.00
11/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	6084	6	6	6	0.00
11/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	6019	6	6	6	0.00
11/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	6051	6	6	6	0.00
11/12/2023	R053 On 06-February-25			Bond Future	13.00	94.7908	93.9403	94.7908	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6059	7	6	7	0.00
11/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	6499	6	6	6	0.00
11/12/2023	R186 On 01-February-24			Bond Future	8.93	105.3968	105.2215	105.3968	75,634.00
11/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1623	2	2	2	0.00
11/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1644	2	2	2	0.00
11/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1602	2	2	2	0.00
11/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	168	0	0	0	0.00
11/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	160	0	0	0	0.00
11/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	164	0	0	0	0.00
11/12/2023	R186 On 02-May-24			Bond Future	8.92	107.7319	107.5527	107.7319	10,568.00
11/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	163	0	0	0	0.00
11/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	167	0	0	0	0.00
11/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	159	0	0	0	0.00
11/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3563	4	4	4	0.00
11/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2250	2	2	2	2,030.00
11/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	169	0	0	0	2,030.00
11/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	378	0	0	0	0.00
11/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2382	2	2	2	0.00
11/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2342	2	2	2	0.00
11/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2362	2	2	2	0.00
11/12/2023	R186 On 01-August-24			Bond Future	8.92	104.7873	104.6045	104.7873	0.00
11/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	870	1	1	1	0.00
11/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	882	1	1	1	0.00
11/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	860	1	1	1	0.00
11/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1385	1	1	1	0.00
11/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1363	1	1	1	0.00
11/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1374	1	1	1	0.00
11/12/2023	R186 On 07-November-24			Bond Future	8.95	107.2152	107.0287	107.2152	44,540.00
11/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1482	2	1	2	0.00
11/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1469	2	1	2	0.00
11/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1494	2	1	2	0.00
11/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	1111	1	1	1	0.00
11/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	1125	1	1	1	0.00
11/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	1118	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R186 On 06-February-25			Bond Future	9.02	104.1427	103.9527	104.1427	0.00
11/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1284	1	1	1	0.00
11/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1270	1	1	1	0.00
11/12/2023	R202 On 01-February-24			Bond Future	258.08	258.0536	258.0776	258.0536	5,070.00
11/12/2023	R202 On 02-May-24			Bond Future	263.86	263.8335	263.8582	263.8335	0.00
11/12/2023	R202 On 01-August-24			Bond Future	264.58	264.5577	264.5846	264.5577	0.00
11/12/2023	R202 On 07-November-24			Bond Future	270.79	270.7580	270.7865	270.7580	6.00
11/12/2023	R202 On 06-February-25			Bond Future	271.26	271.2312	271.2603	271.2312	0.00
11/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	4470	4	4	4	0.00
11/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
11/12/2023	R209 On 01-February-24			Bond Future	11.94	66.6519	66.1796	66.6519	14,285.00
11/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	1916	2	2	2	0.00
11/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	1888	2	2	2	0.00
11/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	1945	2	2	2	0.00
11/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	1022	1	1	1	0.00
11/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	1057	1	1	1	0.00
11/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	1040	1	1	1	0.00
11/12/2023	R209 On 02-May-24			Bond Future	12.04	64.9754	64.4927	64.9754	0.00
11/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	773	1	1	1	0.00
11/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	760	1	1	1	0.00
11/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	785	1	1	1	0.00
11/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4849	5	5	5	0.00
11/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4924	5	5	5	0.00
11/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4886	5	5	5	0.00
11/12/2023	R209 On 01-August-24			Bond Future	12.15	66.4006	65.9075	66.4006	0.00
11/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2175	2	2	2	0.00
11/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2154	2	2	2	0.00
11/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2196	2	2	2	0.00
11/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3790	4	4	4	0.00
11/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3842	4	4	4	0.00
11/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3816	4	4	4	0.00
11/12/2023	R209 On 07-November-24			Bond Future	12.28	64.7822	64.2779	64.7822	5,237.00
11/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3307	4	3	4	0.00
11/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3330	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3283	4	3	4	0.00
11/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3582	3	4	3	0.00
11/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3540	3	4	3	0.00
11/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3561	3	4	3	0.00
11/12/2023	R209 On 06-February-25			Bond Future	12.41	66.1357	65.6212	66.1357	0.00
11/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	3728	4	4	4	0.00
11/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3615	3	4	3	0.00
11/12/2023	R210 On 01-February-24			Bond Future	233.12	233.1016	233.1203	233.1016	501.00
11/12/2023	R210 On 02-May-24			Bond Future	235.07	235.0459	235.0657	235.0459	0.00
11/12/2023	R210 On 01-August-24			Bond Future	240.28	240.2589	240.2799	240.2589	0.00
11/12/2023	R210 On 07-November-24			Bond Future	242.55	242.5269	242.5487	242.5269	60.00
11/12/2023	R210 On 06-February-25			Bond Future	247.68	247.6615	247.6847	247.6615	0.00
11/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	8075	8	8	8	0.00
11/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
11/12/2023	R213 On 01-February-24			Bond Future	10.69	85.4348	85.0842	85.4348	29,551.00
11/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4423	5	4	5	0.00
11/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4459	5	4	5	0.00
11/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4386	5	4	5	0.00
11/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	194	0	0	0	0.00
11/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	186	0	0	0	0.00
11/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	190	0	0	0	0.00
11/12/2023	R213 On 02-May-24			Bond Future	10.77	83.7687	83.4104	83.7687	0.00
11/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1140	1	1	1	0.00
11/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1155	1	1	1	0.00
11/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1125	1	1	1	0.00
11/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	3208	3	3	3	0.00
11/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	3152	3	3	3	0.00
11/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	3180	3	3	3	0.00
11/12/2023	R213 On 01-August-24			Bond Future	10.85	85.6067	85.2407	85.6067	0.00
11/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2591	3	3	3	0.00
11/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2613	3	3	3	0.00
11/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2569	3	3	3	0.00
11/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2547	2	3	2	0.00
11/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2510	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2529	2	3	2	0.00
11/12/2023	R213 On 07-November-24			Bond Future	10.97	84.0294	83.6553	84.0294	16,191.00
11/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3349	4	3	4	0.00
11/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3325	4	3	4	0.00
11/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3372	4	3	4	0.00
11/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2366	2	2	2	0.00
11/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2397	2	2	2	0.00
11/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2382	2	2	2	0.00
11/12/2023	R213 On 06-February-25			Bond Future	11.11	85.7872	85.4057	85.7872	0.00
11/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3545	4	4	4	0.00
11/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2636	2	3	2	0.00
11/12/2023	R214 On 01-February-24			Bond Future	12.38	62.0126	61.4885	62.0126	10,900.00
11/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	988	1	1	1	0.00
11/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	968	1	1	1	0.00
11/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1007	1	1	1	0.00
11/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	2029	2	2	2	0.00
11/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	2086	2	2	2	0.00
11/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	2058	2	2	2	0.00
11/12/2023	R214 On 02-May-24			Bond Future	12.48	60.0818	59.5461	60.0818	10,172.00
11/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	1681	2	2	2	7,110.00
11/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	5483	6	5	6	0.00
11/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	3501	4	4	4	0.00
11/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	1640	2	2	2	10,000.00
11/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	630	1	1	1	0.00
11/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	619	1	1	1	0.00
11/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	641	1	1	1	0.00
11/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	5546	5	6	5	0.00
11/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	5629	5	6	5	0.00
11/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	5588	5	6	5	0.00
11/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	3271	3	3	3	0.00
11/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1727	2	2	2	17,110.00
11/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	3327	3	3	3	0.00
11/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	956	1	1	1	17,110.00
11/12/2023	R214 On 01-August-24			Bond Future	12.58	61.3999	60.8527	61.3999	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2191	2	2	2	0.00
11/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2171	2	2	2	0.00
11/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2212	2	2	2	0.00
11/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	4101	4	4	4	0.00
11/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	4156	4	4	4	0.00
11/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	4128	4	4	4	0.00
11/12/2023	R214 On 07-November-24			Bond Future	12.72	59.5153	58.9557	59.5153	0.00
11/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3340	4	3	4	0.00
11/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3364	4	3	4	0.00
11/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3317	4	3	4	0.00
11/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3844	4	4	4	0.00
11/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3799	4	4	4	0.00
11/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3821	4	4	4	0.00
11/12/2023	R214 On 06-February-25			Bond Future	12.86	60.7590	60.1879	60.7590	0.00
11/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	3598	4	4	4	0.00
11/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	4250	4	4	4	0.00
11/12/2023	R248 On 01-February-24			Bond Future	12.51	76.0659	75.4018	76.0659	246,288.00
11/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	7340	8	7	8	0.00
11/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	3925	4	4	4	0.00
11/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	914	1	1	1	0.00
11/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	934	1	1	1	0.00
11/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	894	1	1	1	0.00
11/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1249	2	1	2	0.00
11/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	138	0	0	0	0.00
11/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5044	6	5	6	0.00
11/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	450	0	0	0	0.00
11/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	2447	2	2	2	0.00
11/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	6276	6	6	6	0.00
11/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	3035	3	3	3	0.00
11/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2957	3	3	3	0.00
11/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2996	3	3	3	0.00
11/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	713	1	1	1	0.00
11/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	176	0	0	0	0.00
11/12/2023	R248 On 02-May-24			Bond Future	12.62	73.3026	72.6238	73.3026	13,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	566	1	1	1	0.00
11/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	2453	3	2	3	0.00
11/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	4858	5	5	5	0.00
11/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	644	1	1	1	0.00
11/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	656	1	1	1	0.00
11/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	632	1	1	1	0.00
11/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	7629	7	8	7	0.00
11/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	7521	7	8	7	0.00
11/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	7575	7	8	7	0.00
11/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1934	2	2	2	0.00
11/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3673	3	4	3	0.00
11/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7958	7	8	7	0.00
11/12/2023	R248 On 01-August-24			Bond Future	12.73	74.9106	74.2172	74.9106	13,000.00
11/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	2682	3	3	3	0.00
11/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	2707	3	3	3	0.00
11/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	2657	3	3	3	0.00
11/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	5079	5	5	5	0.00
11/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	5013	5	5	5	0.00
11/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	5046	5	5	5	0.00
11/12/2023	R248 On 07-November-24			Bond Future	12.87	72.1940	71.4847	72.1940	0.00
11/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4261	5	4	5	0.00
11/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4290	5	4	5	0.00
11/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4233	5	4	5	0.00
11/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4706	4	5	4	0.00
11/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4654	4	5	4	0.00
11/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4680	4	5	4	0.00
11/12/2023	R248 On 06-February-25			Bond Future	13.01	73.7020	72.9782	73.7020	0.00
11/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	3982	4	4	4	0.00
11/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5621	5	6	5	0.00
11/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00