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## INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For November 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	2025 On 01-February-24			Bond Future	174.8108	174.7490	174.8108	174.7490	11,482
10/11/2023	2025 On 02-May-24			Bond Future	178.7167	178.6753	178.7167	178.6753	0
10/11/2023	2025 On 01-August-24			Bond Future	180.8792	180.8704	180.8792	180.8704	0
10/11/2023	2025 On 07-November-24			Bond Future	185.3053	185.2746	185.3053	185.2746	0
10/11/2023	2029 On 01-February-24			Bond Future	126.3657	126.7595	126.3657	126.7595	7,262
10/11/2023	2029 On 02-May-24			Bond Future	127.8215	128.2399	127.8215	128.2399	0
10/11/2023	2029 On 01-August-24			Bond Future	130.6836	131.1352	130.6836	131.1352	0
10/11/2023	2029 On 07-November-24			Bond Future	132.4788	132.9262	132.4788	132.9262	0
10/11/2023	2029 On 06-February-25			Bond Future	135.2952	135.7501	135.2952	135.7501	0
10/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	2895.2300	3350.1400	2.8952	3.3501	0
10/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	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
10/11/2023	2030 On 01-February-24			Bond Future	10.4560	10.3865	89.4046	89.6879	60,072
10/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	256.7800	364.4800	0.2568	0.3645	400
10/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3952.7600	3777.1300	3.9528	3.7771	0
10/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	520.9900	670.1000	0.5210	0.6701	500
10/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2860.4600	2726.2400	2.8605	2.7262	0
10/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	564.4400	718.6000	0.5644	0.7186	1,360
10/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2736.0900	2606.9200	2.7361	2.6069	0
10/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	646.6800	809.6000	0.6467	0.8096	500
10/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2525.5600	2405.1500	2.5256	2.4052	0
10/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	741.3700	912.6900	0.7414	0.9127	400
10/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2328.6500	2216.6400	2.3287	2.2166	0
10/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	875.8600	1057.5400	0.8759	1.0575	200
10/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	2089.9300	1988.2800	2.0899	1.9883	0
10/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1289.4300	1494.8200	1.2894	1.4948	500
10/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1558.3900	1480.4500	1.5584	1.4805	0
10/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	2830.1100	3076.9500	2.8301	3.0770	0
10/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	651.5800	615.0900	0.6516	0.6151	700
10/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	3794.7300	4052.9900	3.7947	4.0530	0
10/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	404.4900	379.4200	0.4045	0.3794	1,360
10/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	3924.8400	4184.1700	3.9248	4.1842	0
10/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	379.7900	355.7900	0.3798	0.3558	0
10/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	3957.5400	4217.2000	3.9575	4.2172	0
10/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	373.8500	350.1800	0.3739	0.3502	0
10/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	3990.3000	4250.1900	3.9903	4.2502	0
10/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	367.9800	344.5400	0.3680	0.3445	0
10/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5273.5000	5542.3300	5.2735	5.5423	0
10/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	199.4900	184.9900	0.1995	0.1850	200
10/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5620.1700	5890.7900	5.6202	5.8908	0
10/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	169.2900	156.5800	0.1693	0.1566	500
10/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5654.9800	5925.7600	5.6550	5.9258	0
10/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	166.5300	153.9800	0.1665	0.1540	500
10/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6495.7300	6769.8500	6.4957	6.7699	0
10/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	111.9000	102.6900	0.1119	0.1027	400
10/11/2023	2030 On 02-May-24			Bond Future	10.5400	10.4638	91.3804	91.6812	19,883

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	722.1200	700.0200	0.7221	0.7000	1,000
10/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	4270.9200	3948.0100	4.2709	3.9480	0
10/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	880.3100	863.6900	0.8803	0.8637	0
10/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3811.9900	3494.5600	3.8120	3.4946	0
10/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	891.7200	875.4900	0.8917	0.8755	0
10/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3782.4400	3465.4000	3.7824	3.4654	0
10/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	903.0100	887.4000	0.9030	0.8874	0
10/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3752.7900	3436.3700	3.7528	3.4364	0
10/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1354.4400	1358.2200	1.3544	1.3582	1,000
10/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2865.8600	2568.8300	2.8659	2.5688	0
10/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2226.5300	2271.7300	2.2265	2.2717	500
10/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1912.4300	1656.8200	1.9124	1.6568	0
10/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2684.1800	2750.9000	2.6842	2.7509	1,080
10/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1590.6400	1356.5500	1.5906	1.3566	0
10/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3446.9300	3547.7500	3.4469	3.5478	500
10/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1200.1300	1000.1400	1.2001	1.0001	0
10/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	5848.1500	6031.6500	5.8482	6.0317	0
10/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	543.8100	426.5000	0.5438	0.4265	1,000
10/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7242.8100	7458.8500	7.2428	7.4589	0
10/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	353.2300	268.4600	0.3532	0.2685	1,080
10/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9701.1900	9963.1000	9.7012	9.9631	0
10/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	126.7500	87.8500	0.1268	0.0879	500
10/11/2023	2030 On 01-August-24			Bond Future	10.6319	10.5466	89.3993	89.7239	0
10/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	1940.5800	2192.8100	1.9406	2.1928	0
10/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2941.9800	2869.6400	2.9420	2.8696	0
10/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	1958.6400	2211.7500	1.9586	2.2118	0
10/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2921.5500	2850.0900	2.9216	2.8501	0
10/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	1976.7900	2231.0900	1.9768	2.2311	0
10/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2901.2200	2830.9500	2.9012	2.8310	0
10/11/2023	2030 On 07-November-24			Bond Future	10.7235	10.6359	91.5642	91.8851	221
10/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	2711.3700	3022.9200	2.7114	3.0229	0
10/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2651.0900	2641.7200	2.6511	2.6417	0
10/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	2731.4500	3043.6100	2.7315	3.0436	0
10/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2634.6600	2625.9000	2.6347	2.6259	0

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10/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	2751.9500	3064.7300	2.7520	3.0647	0
10/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2618.6800	2610.5400	2.6187	2.6105	0
10/11/2023	2030 On 06-February-25			Bond Future	10.8589	10.7661	89.4760	89.8020	0
10/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2562.8500	2835.4100	2.5629	2.8354	0
10/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3192.9300	3139.4400	3.1929	3.1394	0
10/11/2023	2032 On 01-February-24			Bond Future	11.3755	11.3020	86.5630	86.9057	86,359
10/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	81.9500	152.2400	0.0820	0.1522	1,200
10/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6756.6700	6484.3400	6.7567	6.4843	0
10/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	382.5900	545.1500	0.3826	0.5452	500
10/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4140.8000	3960.7400	4.1408	3.9607	0
10/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	563.4200	755.8000	0.5634	0.7558	1,200
10/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3489.9600	3339.7200	3.4900	3.3397	0
10/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	588.9100	784.9700	0.5889	0.7850	200
10/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3418.2900	3271.7300	3.4183	3.2717	0
10/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	758.5400	975.1700	0.7585	0.9752	8,500
10/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	3007.8800	2881.8900	3.0079	2.8819	0
10/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1087.6400	1332.8700	1.0876	1.3329	500
10/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2428.9000	2331.5100	2.4289	2.3315	0
10/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	2778.4800	3086.9700	2.7785	3.0870	0
10/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1060.9000	1026.7700	1.0609	1.0268	200
10/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3031.1800	3344.2700	3.0312	3.3443	0
10/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	952.6700	923.1400	0.9527	0.9231	0
10/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3063.3100	3377.0300	3.0633	3.3770	0
10/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	939.8300	910.9300	0.9398	0.9109	0
10/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3095.7200	3409.7600	3.0957	3.4098	0
10/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	927.3000	898.7200	0.9273	0.8987	0
10/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3593.5800	3914.5200	3.5936	3.9145	0
10/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	754.9700	733.2900	0.7550	0.7333	17,000
10/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5391.8000	5725.7200	5.3918	5.7257	0
10/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	370.8100	362.1100	0.3708	0.3621	200
10/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	5844.4500	6180.0300	5.8445	6.1800	0
10/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	311.2500	304.2100	0.3113	0.3042	1,200
10/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6263.6200	6600.5200	6.2636	6.6005	0
10/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	264.7600	259.0400	0.2648	0.2590	500

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10/11/2023	2032 On 02-May-24			Bond Future	11.4834	11.4042	84.3142	84.6751	61,107
10/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	674.1600	734.2700	0.6742	0.7343	1,000
10/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5981.6400	5680.8800	5.9816	5.6809	0
10/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	847.3200	920.4900	0.8473	0.9205	0
10/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5275.6500	4987.9500	5.2757	4.9880	0
10/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	859.0200	933.0200	0.8590	0.9330	0
10/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	5238.8300	4951.9600	5.2388	4.9520	0
10/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	871.0200	945.8700	0.8710	0.9459	0
10/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	5202.3600	4916.3400	5.2024	4.9163	0
10/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	907.3200	984.7300	0.9073	0.9847	500
10/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	5093.4300	4809.9700	5.0934	4.8100	0
10/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	983.0400	1065.6800	0.9830	1.0657	1,550
10/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4879.6300	4601.4000	4.8796	4.6014	0
10/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1281.9300	1384.0800	1.2819	1.3841	1,000
10/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	4174.8800	3916.1600	4.1749	3.9162	0
10/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1676.8800	1802.2000	1.6769	1.8022	500
10/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3487.6400	3252.0900	3.4876	3.2521	0
10/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2217.6200	2370.4300	2.2176	2.3704	1,550
10/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2826.1200	2618.0600	2.8261	2.6181	0
10/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	6856.1700	7140.7600	6.8562	7.1408	0
10/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	737.0800	660.8000	0.7371	0.6608	1,000
10/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	7832.9100	8131.9400	7.8329	8.1319	0
10/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	574.5300	512.6900	0.5745	0.5127	500
10/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8433.2800	8739.8200	8.4333	8.7398	0
10/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	493.9600	439.6300	0.4940	0.4396	1,550
10/11/2023	2032 On 01-August-24			Bond Future	11.5972	11.5106	86.1819	86.5667	0
10/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	1995.0500	2290.0500	1.9951	2.2901	0
10/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4097.5300	4007.7700	4.0975	4.0078	0
10/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2014.0700	2310.1700	2.0141	2.3102	0
10/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4070.8400	3982.1800	4.0708	3.9822	0
10/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2033.1900	2330.4000	2.0332	2.3304	0
10/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	4044.2800	3956.7300	4.0443	3.9567	0
10/11/2023	2032 On 07-November-24			Bond Future	11.7241	11.6354	84.1004	84.4838	1,284
10/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2500.0900	3034.1000	2.5001	3.0341	0

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10/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3603.8600	3754.5000	3.6039	3.7545	0
10/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2521.0600	3056.0400	2.5211	3.0560	0
10/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3581.0400	3732.6500	3.5810	3.7327	0
10/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2541.7700	3077.7200	2.5418	3.0777	0
10/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3558.0000	3710.5800	3.5580	3.7106	0
10/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	2872.7500	3421.7500	2.8728	3.4218	1,615
10/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3236.1100	3401.7400	3.2361	3.4017	0
10/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	7753.1600	8312.4600	7.7532	8.3125	0
10/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1078.1900	1254.1200	1.0782	1.2541	1,615
10/11/2023	2032 On 06-February-25			Bond Future	11.8828	11.7899	85.8632	86.2531	0
10/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3121.7000	3553.3900	3.1217	3.5534	0
10/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3806.2800	3848.1400	3.8063	3.8481	0
10/11/2023	2033 On 01-February-24			Bond Future	121.2477	120.4675	121.2477	120.4675	8,207
10/11/2023	2033 On 02-May-24			Bond Future	122.4932	121.7106	122.4932	121.7106	0
10/11/2023	2033 On 01-August-24			Bond Future	125.2361	124.4585	125.2361	124.4585	0
10/11/2023	2033 On 07-November-24			Bond Future	126.8000	125.9888	126.8000	125.9888	0
10/11/2023	2033 On 06-February-25			Bond Future	129.4958	128.6655	129.4958	128.6655	0
10/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	4555.8000	3725.5200	4.5558	3.7255	0
10/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	2037 On 01-February-24			Bond Future	12.3840	12.3166	75.3630	75.7139	136,986
10/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1283.6800	1557.1800	1.2837	1.5572	2,500
10/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2830.8200	2753.3700	2.8308	2.7534	0
10/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	1812.7500	2122.1800	1.8128	2.1222	0
10/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2197.9500	2156.4300	2.1980	2.1564	0
10/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	1839.1000	2149.9700	1.8391	2.1500	0
10/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2172.1000	2132.0200	2.1721	2.1320	0
10/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	1865.8000	2178.0800	1.8658	2.1781	0
10/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2146.6500	2107.9800	2.1467	2.1080	0
10/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	3766.3000	4134.2900	3.7663	4.1343	0
10/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1012.6200	1029.6600	1.0126	1.0297	2,500
10/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	7680.2200	8056.1300	7.6802	8.0561	0
10/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	256.9000	281.8600	0.2569	0.2819	2,500
10/11/2023	2037 On 02-May-24			Bond Future	12.5074	12.4354	77.0284	77.3966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	741.1800	938.0100	0.7412	0.9380	0
10/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6539.1100	6367.7000	6.5391	6.3677	0
10/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	751.7400	950.1200	0.7517	0.9501	0
10/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6492.9200	6323.0600	6.4929	6.3231	0
10/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	762.4100	962.3400	0.7624	0.9623	0
10/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6446.8900	6278.5800	6.4469	6.2786	0
10/11/2023	2037 On 01-August-24			Bond Future	12.6389	12.5610	74.4788	74.8695	0
10/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2198.2400	2548.3200	2.1982	2.5483	0
10/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	5018.9600	4978.2600	5.0190	4.9783	0
10/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2219.4600	2570.7600	2.2195	2.5708	0
10/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4987.4100	4947.9300	4.9874	4.9479	0
10/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2240.7900	2593.3000	2.2408	2.5933	1,383
10/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4956.0200	4917.7500	4.9560	4.9178	0
10/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5085.2600	5515.2400	5.0853	5.5152	0
10/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2496.4200	2535.6200	2.4964	2.5356	1,383
10/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7212.3500	7656.9100	7.2124	7.6569	0
10/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1632.0700	1685.8500	1.6321	1.6859	1,383
10/11/2023	2037 On 07-November-24			Bond Future	12.7740	12.6948	76.2818	76.6722	9,101
10/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3612.8800	3839.3200	3.6129	3.8393	0
10/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4624.4000	4460.3900	4.6244	4.4604	0
10/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3637.7000	3864.9100	3.6377	3.8649	0
10/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4599.1700	4435.9300	4.5992	4.4359	0
10/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3662.3000	3890.2700	3.6623	3.8903	0
10/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4573.7600	4411.2800	4.5738	4.4113	0
10/11/2023	2037 On 06-February-25			Bond Future	12.9333	12.8510	73.6204	74.0176	0
10/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	3950.3600	4145.6400	3.9504	4.1456	0
10/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4790.6700	4588.7300	4.7907	4.5887	0
10/11/2023	2038 On 01-February-24			Bond Future	130.7685	130.1778	130.7685	130.1778	3,069
10/11/2023	2038 On 02-May-24			Bond Future	133.6903	133.1026	133.6903	133.1026	1,706
10/11/2023	2038 On 01-August-24			Bond Future	134.6145	134.0388	134.6145	134.0388	0
10/11/2023	2038 On 07-November-24			Bond Future	137.9081	137.3019	137.9081	137.3019	0
10/11/2023	2038 On 06-February-25			Bond Future	138.7227	138.1021	138.7227	138.1021	0
10/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	3492.6900	2872.0800	3.4927	2.8721	0
10/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	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
10/11/2023	2040 On 01-February-24			Bond Future	12.5642	12.4969	75.8216	76.1933	127,762
10/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1423.0700	1719.1800	1.4231	1.7192	1,000
10/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2897.6000	2822.0100	2.8976	2.8220	0
10/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1495.3100	1796.9900	1.4953	1.7970	0
10/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2800.1600	2730.1400	2.8002	2.7301	0
10/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1519.7300	1823.2400	1.5197	1.8232	0
10/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2768.1500	2699.9600	2.7682	2.7000	0
10/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1544.5200	1849.8300	1.5445	1.8498	0
10/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2736.5700	2670.1800	2.7366	2.6702	0
10/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3212.4400	3588.3400	3.2124	3.5883	1,000
10/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1401.4900	1405.6900	1.4015	1.4057	0
10/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7183.3200	7584.4100	7.1833	7.5844	0
10/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	368.4000	397.7900	0.3684	0.3978	1,000
10/11/2023	2040 On 02-May-24			Bond Future	12.6872	12.6155	77.4971	77.8866	0
10/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	795.3600	985.8900	0.7954	0.9859	0
10/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	7053.3200	6854.3500	7.0533	6.8544	0
10/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	808.2200	998.5700	0.8082	0.9986	0
10/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	7004.9900	6805.8400	7.0050	6.8058	0
10/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	821.3700	1011.5300	0.8214	1.0115	0
10/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6957.0300	6757.6900	6.9570	6.7577	0
10/11/2023	2040 On 01-August-24			Bond Future	12.8179	12.7405	74.7075	75.1201	0
10/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2446.6700	2823.4000	2.4467	2.8234	0
10/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5166.0600	5130.1900	5.1661	5.1302	0
10/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2469.9200	2847.9000	2.4699	2.8479	0
10/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5133.1800	5098.5600	5.1332	5.0986	0
10/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2493.0400	2872.2600	2.4930	2.8723	0
10/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5100.2400	5066.8600	5.1002	5.0669	0
10/11/2023	2040 On 07-November-24			Bond Future	12.9519	12.8732	76.5159	76.9286	8,625
10/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	3878.6200	4285.6400	3.8786	4.2856	0
10/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4466.3300	4460.6800	4.4663	4.4607	0
10/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	3905.8200	4313.6300	3.9058	4.3136	0
10/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4440.7200	4435.8600	4.4407	4.4359	0
10/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	3932.7800	4341.3800	3.9328	4.3414	0
10/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4414.9300	4410.8600	4.4149	4.4109	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	2040 On 06-February-25			Bond Future	13.1084	13.0267	73.6083	74.0282	0
10/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4109.8900	4420.5400	4.1099	4.4205	0
10/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4926.9500	4817.7000	4.9270	4.8177	0
10/11/2023	2044 On 01-February-24			Bond Future	12.6100	12.5375	72.1878	72.5901	103,915
10/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1262.8200	1499.3500	1.2628	1.4994	0
10/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3183.1800	3017.3800	3.1832	3.0174	0
10/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1285.1000	1523.4700	1.2851	1.5235	0
10/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3147.7500	2983.7900	3.1478	2.9838	0
10/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1307.7300	1547.9400	1.3077	1.5479	0
10/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3112.7500	2950.6300	3.1128	2.9506	0
10/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3423.5800	3765.2700	3.4236	3.7653	0
10/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1321.9200	1261.2800	1.3219	1.2613	15,000
10/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4353.0300	4717.3400	4.3530	4.7173	0
10/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	958.2900	920.2700	0.9583	0.9203	5,000
10/11/2023	2044 On 02-May-24			Bond Future	12.7278	12.6509	73.7830	74.2033	27
10/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	786.6300	1003.3700	0.7866	1.0034	0
10/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7076.4900	6872.9300	7.0765	6.8729	0
10/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	798.0600	1016.5600	0.7981	1.0166	0
10/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	7025.4000	6823.6000	7.0254	6.8236	0
10/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	809.6200	1029.8600	0.8096	1.0299	0
10/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6974.5200	6774.4600	6.9745	6.7745	0
10/11/2023	2044 On 01-August-24			Bond Future	12.8527	12.7702	71.0362	71.4797	0
10/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2300.6600	2630.0700	2.3007	2.6301	0
10/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5476.3500	5362.3300	5.4764	5.3623	0
10/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2323.1500	2653.1600	2.3232	2.6532	0
10/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5441.3700	5327.9500	5.4414	5.3280	0
10/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2345.9800	2676.3500	2.3460	2.6764	0
10/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5406.7900	5293.7300	5.4068	5.2937	0
10/11/2023	2044 On 07-November-24			Bond Future	12.9803	12.8962	72.7557	73.2005	0
10/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4010.7800	4441.5200	4.0108	4.4415	0
10/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4435.2100	4421.2300	4.4352	4.4212	0
10/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4038.1700	4469.7300	4.0382	4.4697	0
10/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4409.5300	4396.3700	4.4095	4.3964	0
10/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4065.6300	4497.7200	4.0656	4.4977	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4383.9900	4371.3600	4.3840	4.3714	0
10/11/2023	2044 On 06-February-25			Bond Future	13.1288	13.0415	69.8944	70.3472	0
10/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4293.6300	4608.2200	4.2936	4.6082	0
10/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4858.3100	4720.1800	4.8583	4.7202	0
10/11/2023	2046 On 01-February-24			Bond Future	114.3061	114.3183	114.3061	114.3183	11,513
10/11/2023	2046 On 02-May-24			Bond Future	114.7111	114.7379	114.7111	114.7379	4,626
10/11/2023	2046 On 01-August-24			Bond Future	117.2793	117.3281	117.2793	117.3281	0
10/11/2023	2046 On 07-November-24			Bond Future	117.9445	117.9810	117.9445	117.9810	0
10/11/2023	2046 On 06-February-25			Bond Future	120.4499	120.4851	120.4499	120.4851	0
10/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	6439.9000	6475.1100	6.4399	6.4751	0
10/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	2050 On 01-February-24			Bond Future	113.4904	113.4048	113.4904	113.4048	10,813
10/11/2023	2050 On 02-May-24			Bond Future	116.0262	115.9527	116.0262	115.9527	3,316
10/11/2023	2050 On 01-August-24			Bond Future	116.3184	116.2653	116.3184	116.2653	0
10/11/2023	2050 On 07-November-24			Bond Future	119.1645	119.0958	119.1645	119.0958	0
10/11/2023	2050 On 06-February-25			Bond Future	119.3370	119.2654	119.3370	119.2654	0
10/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	3736.9700	3665.4100	3.7370	3.6654	0
10/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	AL37 On 02-November-23			Index Future	907.7830	907.7830	907.7830	907.7830	0
10/11/2023	AL37 On 01-February-24			Index Future	927.7050	929.9910	927.7050	929.9910	0
10/11/2023	AL37 On 02-May-24			Index Future	948.2120	950.6650	948.2120	950.6650	0
10/11/2023	AL37 On 01-August-24			Index Future	969.2300	971.9140	969.2300	971.9140	0
10/11/2023	AL37 On 07-November-24			Index Future	992.7250	995.3600	992.7250	995.3600	0
10/11/2023	AL37 On 06-February-25			Index Future	1013.6470	1016.3240	1013.6470	1,016.3240	0
10/11/2023	AL7T On 02-November-23			Index Future	1027.9290	1027.9290	1027.9290	1,027.9290	0
10/11/2023	AL7T On 01-February-24			Index Future	1051.8080	1056.0080	1051.8080	1,056.0080	0
10/11/2023	AL7T On 02-May-24			Index Future	1075.0590	1079.4840	1075.0590	1,079.4840	0
10/11/2023	AL7T On 01-August-24			Index Future	1098.8880	1103.6110	1098.8880	1,103.6110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	AL7T On 07-November-24			Index Future	1125.5250	1130.2350	1125.5250	1,130.2350	0
10/11/2023	AL7T On 06-February-25			Index Future	1149.2470	1154.0390	1149.2470	1,154.0390	0
10/11/2023	ALBI On 02-November-23			Index Future	899.8780	899.8780	899.8780	899.8780	0
10/11/2023	ALBI On 01-February-24			Index Future	921.0520	924.6470	921.0520	924.6470	100
10/11/2023	ALBI On 02-May-24			Index Future	941.4120	945.2020	941.4120	945.2020	0
10/11/2023	ALBI On 01-August-24			Index Future	962.2790	966.3290	962.2790	966.3290	0
10/11/2023	ALBI On 07-November-24			Index Future	985.6050	989.6400	985.6050	989.6400	0
10/11/2023	ALBI On 06-February-25			Index Future	1006.3770	1010.4830	1006.3770	1,010.4830	0
10/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C214 On 28-February-41			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
10/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	ES33 On 01-February-24			Bond Future	12.8804	12.8077	73.7711	74.0844	0
10/11/2023	ES33 On 02-May-24			Bond Future	13.0354	12.9574	71.6204	71.9497	0
10/11/2023	ES33 On 01-August-24			Bond Future	13.1970	13.1122	73.2233	73.5734	0
10/11/2023	ES33 On 07-November-24			Bond Future	13.3816	13.2948	71.2093	71.5589	0
10/11/2023	ES33 On 06-February-25			Bond Future	13.5969	13.5064	72.7166	73.0722	0
10/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	1014.9600	659.3800	1.0150	0.6594	0
10/11/2023	ES42 On 01-February-24			Bond Future	13.2701	13.2029	69.8966	70.2308	0
10/11/2023	ES42 On 02-May-24			Bond Future	13.4131	13.3414	67.1958	67.5462	0
10/11/2023	ES42 On 01-August-24			Bond Future	13.5585	13.4813	68.6991	69.0700	0
10/11/2023	ES42 On 07-November-24			Bond Future	13.7214	13.6425	66.1099	66.4812	0
10/11/2023	ES42 On 06-February-25			Bond Future	13.9015	13.8195	67.5057	67.8835	0
10/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	887.7700	509.9800	0.8878	0.5100	0
10/11/2023	GOVI On 02-November-23			GOVI	886.7830	886.7830	886.7830	886.7830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	GOVI On 01-February-24			GOVI	907.6770	911.2130	907.6770	911.2130	711
10/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	276970.0000	312330.0000	27.6970	31.2330	0
10/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	276870.0000	312230.0000	27.6870	31.2230	0
10/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	276770.0000	312130.0000	27.6770	31.2130	0
10/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 02-May-24			GOVI	927.7410	931.4690	927.7410	931.4690	0
10/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	232290.0000	195010.0000	23.2290	19.5010	0
10/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	232390.0000	195110.0000	23.2390	19.5110	0
10/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	232490.0000	195210.0000	23.2490	19.5210	0
10/11/2023	GOVI On 01-August-24			GOVI	948.3050	952.2890	948.3050	952.2890	0
10/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	49350.0000	89190.0000	4.9350	8.9190	0
10/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	49250.0000	89090.0000	4.9250	8.9090	0
10/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	49150.0000	88990.0000	4.9150	8.8990	0
10/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 07-November-24			GOVI	971.2920	975.2620	971.2920	975.2620	0
10/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	225120.0000	264820.0000	22.5120	26.4820	0
10/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	225020.0000	264720.0000	22.5020	26.4720	0
10/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	224920.0000	264620.0000	22.4920	26.4620	0
10/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GOVI On 06-February-25			GOVI	991.7630	995.8020	991.7630	995.8020	0
10/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	197630.0000	238020.0000	19.7630	23.8020	0
10/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/11/2023	IGOV On 02-November-23			Index Future	327.7690	327.7690	327.7690	327.7690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	IGOV On 01-February-24			Index Future	342.0640	341.2640	342.0640	341.2640	606
10/11/2023	IGOV On 02-May-24			Index Future	349.7070	348.9320	349.7070	348.9320	16
10/11/2023	IGOV On 01-August-24			Index Future	357.5390	356.8110	357.5390	356.8110	0
10/11/2023	IGOV On 07-November-24			Index Future	366.2900	365.5020	366.2900	365.5020	0
10/11/2023	IGOV On 06-February-25			Index Future	374.0860	373.2770	374.0860	373.2770	0
10/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
10/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
10/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
10/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
10/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
10/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.3100	8.3000	91.6900	91.7000	0
10/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.2000	8.1800	91.8000	91.8200	0
10/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0900	8.0600	91.9100	91.9400	0
10/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.9000	7.8700	92.1000	92.1300	0
10/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8200	7.8000	92.1800	92.2000	0
10/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7400	7.7200	92.2600	92.2800	0
10/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.7300	7.7000	92.2700	92.3000	0
10/11/2023	R035 On 01-February-24			Bond Future	12.0671	11.9994	84.6695	85.0213	60,171
10/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	76.5900	131.0100	0.0766	0.1310	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	8092.9100	7795.5000	8.0929	7.7955	0
10/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	305.2200	438.7300	0.3052	0.4387	400
10/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5431.2400	5212.9200	5.4312	5.2129	0
10/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2297.1100	2629.4500	2.2971	2.6295	0
10/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1714.7800	1695.2900	1.7148	1.6953	0
10/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2327.0200	2660.5000	2.3270	2.6605	0
10/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1693.4000	1675.0500	1.6934	1.6751	0
10/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2357.1100	2691.7100	2.3571	2.6917	0
10/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1672.2600	1655.0300	1.6723	1.6550	0
10/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7084.2700	7461.0300	7.0843	7.4610	0
10/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	297.5000	322.4300	0.2975	0.3224	400
10/11/2023	R035 On 02-May-24			Bond Future	12.1832	12.1108	82.0288	82.3987	100,132
10/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	841.1400	1017.3300	0.8411	1.0173	0
10/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	6124.7000	5931.0000	6.1247	5.9310	0
10/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	854.2100	1030.2100	0.8542	1.0302	0
10/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	6082.2000	5888.3100	6.0822	5.8883	0
10/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	867.4000	1043.0200	0.8674	1.0430	0
10/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	6039.8800	5845.6100	6.0399	5.8456	0
10/11/2023	R035 On 01-August-24			Bond Future	12.3036	12.2250	83.8461	84.2396	0
10/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2203.7500	2552.0500	2.2038	2.5521	0
10/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4824.6900	4779.5300	4.8247	4.7795	0
10/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2225.0200	2574.5300	2.2250	2.5745	0
10/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4793.8000	4749.8500	4.7938	4.7499	0
10/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2246.4000	2597.1100	2.2464	2.5971	0
10/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4763.0600	4720.3100	4.7631	4.7203	0
10/11/2023	R035 On 07-November-24			Bond Future	12.4422	12.3621	81.3587	81.7512	19,584
10/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3052.3800	3332.8900	3.0524	3.3329	0
10/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4397.2000	4285.2100	4.3972	4.2852	0
10/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3076.0000	3357.3900	3.0760	3.3574	0
10/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4370.8600	4259.7500	4.3709	4.2598	0
10/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3100.0300	3381.9800	3.1000	3.3820	0
10/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4344.9700	4234.4200	4.3450	4.2344	0
10/11/2023	R035 On 06-February-25			Bond Future	12.6090	12.5255	83.0644	83.4636	0
10/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3519.9600	3895.0400	3.5200	3.8950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4476.7100	4452.5300	4.4767	4.4525	0
10/11/2023	R053 On 01-February-24			Bond Future	12.5521	12.4796	96.8872	97.4140	0
10/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4425.4400	4949.0000	4.4254	4.9490	0
10/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1835.0400	1831.8700	1.8350	1.8319	0
10/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4471.6100	4996.2200	4.4716	4.9962	0
10/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1812.6900	1810.5700	1.8127	1.8106	0
10/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	4517.7700	5043.4200	4.5178	5.0434	0
10/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1790.4200	1789.3400	1.7904	1.7893	0
10/11/2023	R053 On 02-May-24			Bond Future	12.6660	12.5890	93.1639	93.7142	5,189
10/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	5618.7000	6051.2200	5.6187	6.0512	0
10/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3166.1500	3048.3200	3.1662	3.0483	0
10/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	5661.5300	6095.1600	5.6615	6.0952	0
10/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3141.4600	3024.7400	3.1415	3.0247	0
10/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	5704.4500	6139.1900	5.7045	6.1392	0
10/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3116.9600	3001.3500	3.1170	3.0014	0
10/11/2023	R053 On 01-August-24			Bond Future	12.7832	12.7006	95.2273	95.8074	0
10/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6400.3400	7014.2200	6.4003	7.0142	0
10/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4037.2300	4070.9500	4.0372	4.0710	0
10/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6441.3800	7055.7100	6.4414	7.0557	0
10/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4011.8100	4045.9800	4.0118	4.0460	0
10/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	6482.5000	7097.5800	6.4825	7.0976	0
10/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3986.5700	4021.4900	3.9866	4.0215	0
10/11/2023	R053 On 07-November-24			Bond Future	12.9121	12.8276	91.6588	92.2410	0
10/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5304.9700	5760.9200	5.3050	5.7609	0
10/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6148.4100	6022.1700	6.1484	6.0222	0
10/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5340.8100	5797.5000	5.3408	5.7975	0
10/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6114.6000	5989.1000	6.1146	5.9891	0
10/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5376.7500	5833.8000	5.3768	5.8338	0
10/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6080.9800	5955.8400	6.0810	5.9558	0
10/11/2023	R053 On 06-February-25			Bond Future	13.0588	12.9710	93.5770	94.1695	0
10/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	5686.1100	6077.8300	5.6861	6.0778	0
10/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6489.3900	6288.5900	6.4894	6.2886	0
10/11/2023	R186 On 01-February-24			Bond Future	9.0856	8.9999	104.8321	105.0495	85,952



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1407.1700	1596.6800	1.4072	1.5967	0
10/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	363.0100	335.1400	0.3630	0.3351	0
10/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1425.8000	1615.7700	1.4258	1.6158	0
10/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	356.6100	329.2000	0.3566	0.3292	0
10/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1444.5200	1635.1200	1.4445	1.6351	0
10/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	350.3100	323.5300	0.3503	0.3235	0
10/11/2023	R186 On 02-May-24			Bond Future	9.0961	8.9955	107.1491	107.3845	10,568
10/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	136.0600	139.7500	0.1361	0.1398	0
10/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2762.2400	2530.5700	2.7622	2.5306	0
10/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	138.6800	142.4000	0.1387	0.1424	0
10/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2740.7400	2509.1000	2.7407	2.5091	0
10/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	142.1100	146.0800	0.1421	0.1461	0
10/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2720.0500	2488.6600	2.7201	2.4887	0
10/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2012.9800	2147.6700	2.0130	2.1477	2,030
10/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	545.2300	444.5600	0.5452	0.4446	0
10/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3264.6700	3440.7600	3.2647	3.4408	0
10/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	274.3200	215.0500	0.2743	0.2151	2,030
10/11/2023	R186 On 01-August-24			Bond Future	9.1066	8.9848	104.2139	104.4742	0
10/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	726.7000	883.9100	0.7267	0.8839	0
10/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1642.2400	1539.2400	1.6422	1.5392	0
10/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	736.3600	894.4600	0.7364	0.8945	0
10/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1630.3200	1528.2100	1.6303	1.5282	0
10/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	746.0900	905.0900	0.7461	0.9051	0
10/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1618.4700	1517.2600	1.6185	1.5173	0
10/11/2023	R186 On 07-November-24			Bond Future	9.1018	8.9696	106.7379	106.9912	33,045
10/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1324.9400	1511.3300	1.3249	1.5113	0
10/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1271.0100	1204.1400	1.2710	1.2041	0
10/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1336.6500	1523.5900	1.3367	1.5236	0
10/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1263.6100	1197.2900	1.2636	1.1973	0
10/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1347.9700	1535.4700	1.3480	1.5355	0
10/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1255.8300	1190.0700	1.2558	1.1901	0
10/11/2023	R186 On 06-February-25			Bond Future	9.1929	9.0421	103.6618	103.9184	0
10/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1132.5000	1277.4800	1.1325	1.2775	0
10/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1409.7700	1298.1700	1.4098	1.2982	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	R202 On 01-February-24			Bond Future	257.0062	255.5468	257.0062	255.5468	5,070
10/11/2023	R202 On 02-May-24			Bond Future	262.7485	261.2886	262.7485	261.2886	0
10/11/2023	R202 On 01-August-24			Bond Future	263.5346	262.0906	263.5346	262.0906	0
10/11/2023	R202 On 07-November-24			Bond Future	269.9828	268.4719	269.9828	268.4719	0
10/11/2023	R202 On 06-February-25			Bond Future	270.5000	268.9536	270.5000	268.9536	0
10/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	3710.0300	2163.6000	3.7100	2.1636	0
10/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	R209 On 01-February-24			Bond Future	12.1367	12.0642	65.2724	65.6041	14,543
10/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1699.6800	1989.3800	1.6997	1.9894	0
10/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1775.9100	1733.8900	1.7759	1.7339	0
10/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	1723.7800	2014.7600	1.7238	2.0148	0
10/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1754.3700	1713.6300	1.7544	1.7136	0
10/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	1748.0400	2040.2900	1.7480	2.0403	0
10/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1733.0500	1693.5800	1.7331	1.6936	0
10/11/2023	R209 On 02-May-24			Bond Future	12.2449	12.1679	63.5620	63.9091	0
10/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	630.1200	805.4600	0.6301	0.8055	0
10/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5724.3100	5552.5400	5.7243	5.5525	0
10/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	639.2400	815.8600	0.6392	0.8159	0
10/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5683.4700	5512.9800	5.6835	5.5130	0
10/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	648.4600	826.5000	0.6485	0.8265	0
10/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5642.7900	5473.7200	5.6428	5.4737	0
10/11/2023	R209 On 01-August-24			Bond Future	12.3569	12.2743	64.9700	65.3368	0
10/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	1836.3100	2143.5400	1.8363	2.1435	0
10/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4461.4500	4401.8700	4.4615	4.4019	0
10/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	1854.6500	2162.8200	1.8547	2.1628	0
10/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4433.0200	4374.3800	4.4330	4.3744	0
10/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	1873.1000	2182.4100	1.8731	2.1824	0
10/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4404.7400	4347.2400	4.4047	4.3472	0
10/11/2023	R209 On 07-November-24			Bond Future	12.4803	12.3961	63.3853	63.7530	5,128
10/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	2874.6500	3114.3500	2.8747	3.1144	0
10/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	4065.9400	3938.0200	4.0659	3.9380	0
10/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	2895.6400	3136.1200	2.8956	3.1361	0
10/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	4042.3000	3915.1600	4.0423	3.9152	0
10/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	2916.4500	3157.7100	2.9165	3.1577	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	4018.5300	3892.1700	4.0185	3.8922	0
10/11/2023	R209 On 06-February-25			Bond Future	12.6242	12.5370	64.7139	65.0881	0
10/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3299.0100	3590.9200	3.2990	3.5909	0
10/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	4093.0300	4010.8000	4.0930	4.0108	0
10/11/2023	R210 On 01-February-24			Bond Future	230.0167	229.8110	230.0167	229.8110	501
10/11/2023	R210 On 02-May-24			Bond Future	231.8984	231.7169	231.8984	231.7169	0
10/11/2023	R210 On 01-August-24			Bond Future	237.0905	236.9482	237.0905	236.9482	0
10/11/2023	R210 On 07-November-24			Bond Future	239.5507	239.3771	239.5507	239.3771	0
10/11/2023	R210 On 06-February-25			Bond Future	244.6416	244.4606	244.6416	244.4606	0
10/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	5031.5600	4850.6100	5.0316	4.8506	0
10/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2023	R213 On 01-February-24			Bond Future	11.0538	10.9799	83.5477	83.8584	29,778
10/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3292.4800	3574.4100	3.2925	3.5744	0
10/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	636.3900	607.6100	0.6364	0.6076	0
10/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3323.5700	3605.9700	3.3236	3.6060	0
10/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	627.2500	598.9400	0.6273	0.5989	0
10/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3354.8800	3637.6200	3.3549	3.6376	0
10/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	618.3600	590.3900	0.6184	0.5904	0
10/11/2023	R213 On 02-May-24			Bond Future	11.1497	11.0698	81.8355	82.1633	0
10/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	821.8900	831.2500	0.8219	0.8313	0
10/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4480.4100	4161.9800	4.4804	4.1620	0
10/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	832.7500	842.7800	0.8328	0.8428	0
10/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4448.0400	4130.2800	4.4480	4.1303	0
10/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	843.8900	854.2300	0.8439	0.8542	0
10/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4415.9700	4098.5200	4.4160	4.0985	0
10/11/2023	R213 On 01-August-24			Bond Future	11.2499	11.1621	83.6486	83.9990	0
10/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	1874.2600	2142.9200	1.8743	2.1429	0
10/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3445.2900	3363.5300	3.4453	3.3635	0
10/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	1891.8600	2161.5000	1.8919	2.1615	0
10/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3422.1200	3341.3400	3.4221	3.3413	0
10/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	1909.5500	2180.1800	1.9096	2.1802	0
10/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3399.0700	3319.2800	3.3991	3.3193	0
10/11/2023	R213 On 07-November-24			Bond Future	11.3688	11.2787	82.1114	82.4599	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2518.9300	2993.3100	2.5189	2.9933	0
10/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3134.7800	3260.5900	3.1348	3.2606	0
10/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2538.7200	3013.8600	2.5387	3.0139	0
10/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3115.6100	3242.1800	3.1156	3.2422	0
10/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2558.9100	3034.8000	2.5589	3.0348	0
10/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3096.8700	3224.1900	3.0969	3.2242	0
10/11/2023	R213 On 06-February-25			Bond Future	11.5263	11.4317	83.8348	84.1893	0
10/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	2753.0700	3187.0200	2.7531	3.1870	0
10/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3414.8600	3494.3400	3.4149	3.4943	0
10/11/2023	R214 On 01-February-24			Bond Future	12.3948	12.3276	61.3979	61.7129	14,140
10/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1219.7500	1418.1700	1.2198	1.4182	0
10/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2428.7100	2312.1300	2.4287	2.3121	0
10/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1240.1200	1439.9300	1.2401	1.4399	0
10/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2400.9000	2285.7100	2.4009	2.2857	0
10/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1260.6900	1461.8700	1.2607	1.4619	0
10/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2373.3400	2259.5200	2.3733	2.2595	0
10/11/2023	R214 On 02-May-24			Bond Future	12.4976	12.4264	59.4504	59.7797	10,172
10/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	686.2300	864.0900	0.6862	0.8641	0
10/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5792.2800	5640.7500	5.7923	5.6408	0
10/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	696.1300	875.4100	0.6961	0.8754	0
10/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5749.7400	5599.6300	5.7497	5.5996	0
10/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	706.1400	886.8300	0.7061	0.8868	0
10/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5707.3700	5558.6700	5.7074	5.5587	0
10/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1702.8000	1971.1800	1.7028	1.9712	10,000
10/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3484.9000	3423.8900	3.4849	3.4239	0
10/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1743.2400	2014.0000	1.7432	2.0140	7,110
10/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3428.8300	3370.2000	3.4288	3.3702	0
10/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3544.6900	3877.7900	3.5447	3.8778	0
10/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1866.3400	1870.0500	1.8663	1.8701	17,110
10/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5507.2000	5860.3900	5.5072	5.8604	0
10/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1076.4100	1100.2100	1.0764	1.1002	17,110
10/11/2023	R214 On 01-August-24			Bond Future	12.6029	12.5268	60.7674	61.1153	0
10/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2163.0200	2483.0100	2.1630	2.4830	0
10/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4233.4700	4205.5500	4.2335	4.2056	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2183.3000	2504.1100	2.1833	2.5041	0
10/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4205.7500	4178.6500	4.2058	4.1787	0
10/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2203.6700	2525.5100	2.2037	2.5255	0
10/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4178.1800	4152.1100	4.1782	4.1521	0
10/11/2023	R214 On 07-November-24			Bond Future	12.7222	12.6448	58.9301	59.2788	0
10/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3251.8900	3593.5400	3.2519	3.5935	0
10/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3803.9100	3796.8400	3.8039	3.7968	0
10/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3274.7700	3617.1000	3.2748	3.6171	0
10/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3781.3200	3774.9300	3.7813	3.7749	0
10/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3297.7200	3640.7300	3.2977	3.6407	0
10/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3758.8400	3753.1300	3.7588	3.7531	0
10/11/2023	R214 On 06-February-25			Bond Future	12.8618	12.7817	60.1655	60.5204	0
10/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3487.0200	3741.4700	3.4870	3.7415	0
10/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4162.1300	4061.6500	4.1621	4.0617	0
10/11/2023	R248 On 01-February-24			Bond Future	12.5299	12.4574	75.2822	75.6932	244,827
10/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	271.4200	403.8800	0.2714	0.4039	1,000
10/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6528.8900	6250.4000	6.5289	6.2504	0
10/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1174.1000	1463.2300	1.1741	1.4632	0
10/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3435.4500	3313.6300	3.4355	3.3136	0
10/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1195.6900	1487.0800	1.1957	1.4871	0
10/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3397.4700	3277.9100	3.3975	3.2779	0
10/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1217.5000	1511.1300	1.2175	1.5111	0
10/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3359.7900	3242.4700	3.3598	3.2425	0
10/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1547.3900	1870.9700	1.5474	1.8710	100
10/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2865.6700	2778.3000	2.8657	2.7783	0
10/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4163.2900	4584.9900	4.1633	4.5850	0
10/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1071.1000	1081.8500	1.0711	1.0819	1,100
10/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5229.6300	5661.2300	5.2296	5.6612	0
10/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	755.5200	776.1700	0.7555	0.7762	1,000
10/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7420.4700	7856.6300	7.4205	7.8566	0
10/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	376.0200	401.2300	0.3760	0.4012	1,100
10/11/2023	R248 On 02-May-24			Bond Future	12.6381	12.5613	72.4977	72.9267	12,631
10/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	640.7600	834.0700	0.6408	0.8341	1,500
10/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8159.4800	7923.7200	8.1595	7.9237	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	702.0200	905.6900	0.7020	0.9057	0
10/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7824.7600	7599.3600	7.8248	7.5994	0
10/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	712.6300	918.0700	0.7126	0.9181	0
10/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7769.7100	7546.0800	7.7697	7.5461	0
10/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	723.3700	930.4200	0.7234	0.9304	0
10/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7714.8900	7492.8700	7.7149	7.4929	0
10/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2514.7600	2798.5800	2.5148	2.7986	1,500
10/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3860.1000	3714.8500	3.8601	3.7149	0
10/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	4897.6700	5248.1500	4.8977	5.2482	0
10/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2099.5400	2020.9500	2.0995	2.0210	1,500
10/11/2023	R248 On 01-August-24			Bond Future	12.7492	12.6670	74.1036	74.5559	13,000
10/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2633.4100	3039.3400	2.6334	3.0393	0
10/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5168.5600	5122.2200	5.1686	5.1222	0
10/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2657.9800	3064.9800	2.6580	3.0650	0
10/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5134.9500	5089.6800	5.1350	5.0897	0
10/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2682.6700	3090.9700	2.6827	3.0910	0
10/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5101.5400	5057.5700	5.1015	5.0576	0
10/11/2023	R248 On 07-November-24			Bond Future	12.8749	12.7910	71.4437	71.8976	0
10/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4130.0800	4485.3400	4.1301	4.4853	0
10/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4643.7400	4545.1500	4.6437	4.5452	0
10/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4158.3700	4513.9300	4.1584	4.5139	0
10/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4617.6000	4519.3100	4.6176	4.5193	0
10/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4186.4500	4542.8700	4.1865	4.5429	0
10/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4591.3300	4493.9000	4.5913	4.4939	0
10/11/2023	R248 On 06-February-25			Bond Future	13.0215	12.9343	72.9406	73.4026	0
10/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	3830.9800	4206.3500	3.8310	4.2064	0
10/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5506.7600	5420.1100	5.5068	5.4201	0
10/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0