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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For December 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	2025 On 01-February-24			Bond Future	175.7884	175.6370	175.7884	175.6370	11,910
12/12/2023	2025 On 02-May-24			Bond Future	179.7263	179.5710	179.7263	179.5710	0
12/12/2023	2025 On 01-August-24			Bond Future	181.8638	181.7033	181.8638	181.7033	0
12/12/2023	2025 On 07-November-24			Bond Future	186.1304	185.9629	186.1304	185.9629	75
12/12/2023	2029 On 01-February-24			Bond Future	128.8808	128.4604	128.8808	128.4604	7,360
12/12/2023	2029 On 02-May-24			Bond Future	130.3924	129.9624	130.3924	129.9624	0
12/12/2023	2029 On 01-August-24			Bond Future	133.2865	132.8453	133.2865	132.8453	0
12/12/2023	2029 On 07-November-24			Bond Future	135.0011	134.5477	135.0011	134.5477	66
12/12/2023	2029 On 06-February-25			Bond Future	137.8631	137.3977	137.8631	137.3977	0
12/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	5463.1300	4997.6600	5.4631	4.9977	0
12/12/2023	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
12/12/2023	2030 On 01-February-24			Bond Future	10.1036	10.1632	90.8523	90.6054	93,168
12/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	271.5700	232.8900	0.2716	0.2329	400
12/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2519.8700	2728.0400	2.5199	2.7280	0
12/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	689.2300	610.2400	0.6892	0.6102	500
12/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1581.0200	1748.8800	1.5810	1.7489	0
12/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	759.6600	674.9900	0.7597	0.6750	1,360
12/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1483.6300	1645.8100	1.4836	1.6458	0
12/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	892.4300	797.6700	0.8924	0.7977	500
12/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1323.6300	1475.7200	1.3236	1.4757	0
12/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1038.0800	933.1700	1.0381	0.9332	400
12/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1177.6800	1319.6200	1.1777	1.3196	0
12/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1242.3400	1124.4600	1.2423	1.1245	200
12/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	1008.7300	1137.7000	1.0087	1.1377	0
12/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	1844.4600	1695.3500	1.8445	1.6954	500
12/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	665.7400	763.4800	0.6657	0.7635	0
12/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	3825.0700	3617.4400	3.8251	3.6174	0
12/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	198.8600	238.0800	0.1989	0.2381	700
12/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	4940.4000	4716.4000	4.9404	4.7164	0
12/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	102.4800	125.3300	0.1025	0.1253	1,360
12/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5086.6700	4861.0700	5.0867	4.8611	0
12/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	93.9400	115.1900	0.0939	0.1152	0
12/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5123.3000	4897.3300	5.1233	4.8973	0
12/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	91.9300	112.8100	0.0919	0.1128	0
12/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5159.9300	4933.5800	5.1599	4.9336	0
12/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	89.9300	110.4300	0.0899	0.1104	0
12/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6560.7400	6323.9800	6.5607	6.3240	0
12/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	39.0500	49.1400	0.0391	0.0491	200
12/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	6929.8700	6691.3500	6.9299	6.6914	0
12/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	31.3100	39.6400	0.0313	0.0396	500
12/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	6966.7600	6728.0800	6.9668	6.7281	0
12/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	30.6300	38.8000	0.0306	0.0388	500
12/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	7847.9700	7605.9200	7.8480	7.6059	0
12/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	16.4600	21.2600	0.0165	0.0213	400
12/12/2023	2030 On 02-May-24			Bond Future	10.1666	10.2296	92.8653	92.6127	19,397

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1000.8200	923.8800	1.0008	0.9239	1,000
12/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	3064.8000	3240.4000	3.0648	3.2404	0
12/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1226.1000	1136.9200	1.2261	1.1369	0
12/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2672.9600	2836.3200	2.6730	2.8363	0
12/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1242.3800	1152.3700	1.2424	1.1524	0
12/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2648.2800	2810.8100	2.6483	2.8108	0
12/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1259.0200	1168.1700	1.2590	1.1682	0
12/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2623.9800	2785.6700	2.6240	2.7857	0
12/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	1879.8100	1760.8300	1.8798	1.7608	1,000
12/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1906.4100	2039.9700	1.9064	2.0400	0
12/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	2983.3700	2827.3400	2.9834	2.8273	500
12/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1184.4500	1280.9600	1.1845	1.2810	0
12/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3532.7600	3362.5300	3.5328	3.3625	1,080
12/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	954.4000	1036.7100	0.9544	1.0367	0
12/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4416.6700	4227.9400	4.4167	4.2279	500
12/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	685.0500	748.8600	0.6851	0.7489	0
12/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7058.6700	6835.8000	7.0587	6.8358	0
12/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	269.5100	299.1800	0.2695	0.2992	1,000
12/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8513.1200	8277.8800	8.5131	8.2779	0
12/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	138.7200	156.0200	0.1387	0.1560	1,080
12/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11094.7300	10847.6900	11.0947	10.8477	0
12/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	35.4700	40.9700	0.0355	0.0410	500
12/12/2023	2030 On 01-August-24			Bond Future	10.2411	10.3081	90.8987	90.6395	0
12/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2586.4700	2452.0000	2.5865	2.4520	0
12/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	2088.5200	2213.2800	2.0885	2.2133	0
12/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2608.3000	2473.1500	2.6083	2.4732	0
12/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	2071.8600	2195.9400	2.0719	2.1959	0
12/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2630.5200	2494.6900	2.6305	2.4947	0
12/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	2055.6000	2179.0000	2.0556	2.1790	0
12/12/2023	2030 On 07-November-24			Bond Future	10.3329	10.4047	93.0058	92.7389	1,652
12/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3523.1100	3368.5000	3.5231	3.3685	0
12/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	2021.2200	2133.5200	2.0212	2.1335	0
12/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3546.4700	3391.3100	3.5465	3.3913	0
12/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	2008.0700	2119.8200	2.0081	2.1198	0

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12/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3569.8800	3414.1700	3.5699	3.4142	0
12/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1995.0000	2106.2000	1.9950	2.1062	0
12/12/2023	2030 On 06-February-25			Bond Future	10.4447	10.5214	90.9435	90.6693	0
12/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3365.6500	3217.1300	3.3657	3.2171	0
12/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2528.1700	2653.9200	2.5282	2.6539	0
12/12/2023	2032 On 01-February-24			Bond Future	10.9431	11.0138	88.6054	88.2670	88,518
12/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	51.6200	39.7200	0.0516	0.0397	1,200
12/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4684.0000	5010.4500	4.6840	5.0105	0
12/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	528.8500	446.6500	0.5289	0.4467	500
12/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2244.7200	2500.8700	2.2447	2.5009	0
12/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	840.1500	725.0400	0.8402	0.7250	1,200
12/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1724.3500	1947.5900	1.7244	1.9476	0
12/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	882.6000	763.4700	0.8826	0.7635	200
12/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1669.6400	1888.8600	1.6696	1.8889	0
12/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1162.2000	1018.7600	1.1622	1.0188	8,500
12/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1369.2000	1564.1100	1.3692	1.5641	0
12/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1684.9700	1504.0900	1.6850	1.5041	500
12/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	983.8900	1141.3600	0.9839	1.1414	0
12/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2463.5600	2240.6300	2.4636	2.2406	0
12/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	633.2000	748.6200	0.6332	0.7486	17,000
12/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2533.3200	2307.2400	2.5333	2.3072	0
12/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	609.7400	722.0100	0.6097	0.7220	8,500
12/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3263.6700	3009.3300	3.2637	3.0093	0
12/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	415.2700	499.2800	0.4153	0.4993	8,500
12/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4039.6500	3762.8800	4.0397	3.7629	0
12/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	279.7300	341.3100	0.2797	0.3413	200
12/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4359.2200	4075.0000	4.3592	4.0750	0
12/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	238.3700	292.5000	0.2384	0.2925	0
12/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4399.4100	4114.3200	4.3994	4.1143	0
12/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	233.5900	286.8500	0.2336	0.2869	0
12/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4439.7300	4153.7800	4.4397	4.1538	0
12/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	228.9700	281.3700	0.2290	0.2814	0
12/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5050.1700	4752.7000	5.0502	4.7527	0
12/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	169.2200	210.1000	0.1692	0.2101	0

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12/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7122.4600	6800.9400	7.1225	6.8009	0
12/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	59.1300	75.9600	0.0591	0.0760	200
12/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7621.4400	7296.6000	7.6214	7.2966	0
12/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	45.9000	59.4100	0.0459	0.0594	1,200
12/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8077.6000	7750.2800	8.0776	7.7503	0
12/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	36.4000	47.4300	0.0364	0.0474	500
12/12/2023	2032 On 02-May-24			Bond Future	11.0298	11.1038	86.4065	86.0604	61,448
12/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1001.1200	908.9900	1.0011	0.9090	1,000
12/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4216.3400	4470.2600	4.2163	4.4703	0
12/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1282.5500	1171.7500	1.2826	1.1718	0
12/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3618.6200	3853.8700	3.6186	3.8539	0
12/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1299.9600	1188.0800	1.3000	1.1881	0
12/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3587.5100	3821.6800	3.5875	3.8217	0
12/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1317.5100	1204.5500	1.3175	1.2046	0
12/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3556.5900	3789.6800	3.5566	3.7897	0
12/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1335.4200	1221.3600	1.3354	1.2214	500
12/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3526.0500	3758.0400	3.5261	3.7580	0
12/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1371.2600	1255.0200	1.3713	1.2550	500
12/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3465.1100	3694.9200	3.4651	3.6949	0
12/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1482.4900	1359.6500	1.4825	1.3597	1,550
12/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3286.8200	3510.0300	3.2868	3.5100	0
12/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	1917.7400	1771.3500	1.9177	1.7714	1,000
12/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2718.4300	2918.0900	2.7184	2.9181	0
12/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2472.0500	2299.9600	2.4721	2.3000	500
12/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2190.5500	2364.5100	2.1906	2.3645	0
12/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2790.1100	2605.0000	2.7901	2.6050	0
12/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1950.9700	2111.9100	1.9510	2.1119	500
12/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3185.6600	2985.9100	3.1857	2.9859	1,550
12/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1701.9000	1848.2000	1.7019	1.8482	0
12/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4629.4200	4387.2100	4.6294	4.3872	0
12/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1071.9800	1175.8200	1.0720	1.1758	500
12/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8551.5700	8246.2200	8.5516	8.2462	0
12/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	340.2200	380.9200	0.3402	0.3809	1,000
12/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9587.2600	9271.4500	9.5873	9.2715	0

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12/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	236.6200	266.8600	0.2366	0.2669	500
12/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10215.6900	9894.3000	10.2157	9.8943	0
12/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	184.1100	208.7700	0.1841	0.2088	1,550
12/12/2023	2032 On 01-August-24			Bond Future	11.1259	11.2037	88.3032	87.9484	0
12/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	2929.8400	2755.8800	2.9298	2.7559	0
12/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2911.0400	3091.8500	2.9110	3.0919	0
12/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	2954.5700	2779.7300	2.9546	2.7797	0
12/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2890.0600	3069.9900	2.8901	3.0700	0
12/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	2979.4000	2803.6800	2.9794	2.8037	0
12/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2869.2100	3048.2600	2.8692	3.0483	0
12/12/2023	2032 On 07-November-24			Bond Future	11.2480	11.3302	86.1839	85.8194	1,526
12/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3604.6500	3405.5700	3.6047	3.4056	0
12/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2624.8900	2790.3000	2.6249	2.7903	0
12/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3630.5900	3430.7000	3.6306	3.4307	0
12/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2607.0400	2771.6400	2.6070	2.7716	0
12/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3656.9200	3456.2300	3.6569	3.4562	0
12/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2589.6200	2753.4200	2.5896	2.7534	0
12/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4061.6200	3849.1200	4.0616	3.8491	1,615
12/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2341.4500	2493.4400	2.3415	2.4934	0
12/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9469.6400	9162.6600	9.4696	9.1627	0
12/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	711.1400	768.6500	0.7111	0.7687	1,615
12/12/2023	2032 On 06-February-25			Bond Future	11.3833	11.4701	87.9868	87.6130	0
12/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4229.9900	4018.3900	4.2300	4.0184	0
12/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2791.0300	2953.2300	2.7910	2.9532	0
12/12/2023	2033 On 01-February-24			Bond Future	122.2941	121.8515	122.2941	121.8515	8,052
12/12/2023	2033 On 02-May-24			Bond Future	123.5619	123.1091	123.5619	123.1091	0
12/12/2023	2033 On 01-August-24			Bond Future	126.3045	125.8401	126.3045	125.8401	0
12/12/2023	2033 On 07-November-24			Bond Future	127.7573	127.2803	127.7573	127.2803	0
12/12/2023	2033 On 06-February-25			Bond Future	130.4660	129.9765	130.4660	129.9765	0
12/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5525.9900	5036.4800	5.5260	5.0365	0
12/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	2037 On 01-February-24			Bond Future	12.1517	12.2130	76.5816	76.2571	135,183
12/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1448.9700	1314.5300	1.4490	1.3145	2,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1777.5100	1967.5600	1.7775	1.9676	0
12/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2088.6100	1917.6800	2.0886	1.9177	0
12/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1255.2100	1408.7700	1.2552	1.4088	0
12/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2120.4900	1947.9400	2.1205	1.9479	0
12/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1234.8900	1386.8300	1.2349	1.3868	0
12/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2152.4700	1978.3200	2.1525	1.9783	0
12/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1214.7200	1365.0600	1.2147	1.3651	0
12/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	4390.9400	4136.9600	4.3909	4.1370	0
12/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	418.6600	489.1700	0.4187	0.4892	2,500
12/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	8697.1700	8386.2900	8.6972	8.3863	0
12/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	55.2500	68.8600	0.0553	0.0689	2,500
12/12/2023	2037 On 02-May-24			Bond Future	12.2651	12.3289	78.2783	77.9465	0
12/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	936.4100	861.2000	0.9364	0.8612	0
12/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5484.3800	5741.0400	5.4844	5.7410	0
12/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	951.1400	875.0200	0.9511	0.8750	0
12/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	5442.3600	5698.1100	5.4424	5.6981	0
12/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	966.0200	889.0000	0.9660	0.8890	0
12/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	5400.5400	5655.3900	5.4005	5.6554	0
12/12/2023	2037 On 01-August-24			Bond Future	12.3896	12.4562	75.7409	75.4008	0
12/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	2656.9100	2514.0200	2.6569	2.5140	0
12/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	4215.4400	4412.6600	4.2154	4.4127	0
12/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	2681.2500	2537.5100	2.6813	2.5375	0
12/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	4187.0100	4383.3800	4.1870	4.3834	0
12/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	2705.6900	2561.1100	2.7057	2.5611	1,383
12/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	4158.7300	4354.2600	4.1587	4.3543	0
12/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	5849.5700	5625.2500	5.8496	5.6253	0
12/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1998.5400	2114.3300	1.9985	2.1143	1,383
12/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8108.9200	7849.2700	8.1089	7.8493	0
12/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1266.4500	1346.9100	1.2665	1.3469	1,383
12/12/2023	2037 On 07-November-24			Bond Future	12.5297	12.5994	77.4956	77.1462	9,175
12/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4180.3900	4002.2100	4.1804	4.0022	0
12/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3978.0600	4149.3400	3.9781	4.1493	0
12/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4208.0600	4029.2000	4.2081	4.0292	0
12/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3955.6800	4126.2800	3.9557	4.1263	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4235.8000	4056.2600	4.2358	4.0563	0
12/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3933.4100	4103.3300	3.9334	4.1033	0
12/12/2023	2037 On 06-February-25			Bond Future	12.6793	12.7523	74.8565	74.4982	0
12/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4575.0700	4387.7800	4.5751	4.3878	0
12/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	4179.2400	4350.2300	4.1792	4.3502	0
12/12/2023	2038 On 01-February-24			Bond Future	130.9337	129.9813	130.9337	129.9813	3,549
12/12/2023	2038 On 02-May-24			Bond Future	133.8668	132.8927	133.8668	132.8927	1,706
12/12/2023	2038 On 01-August-24			Bond Future	134.7547	133.7578	134.7547	133.7578	0
12/12/2023	2038 On 07-November-24			Bond Future	137.9152	136.8926	137.9152	136.8926	0
12/12/2023	2038 On 06-February-25			Bond Future	138.7041	137.6586	138.7041	137.6586	0
12/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	3474.1400	2428.6000	3.4741	2.4286	0
12/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	2040 On 01-February-24			Bond Future	12.4697	12.5006	76.3438	76.1725	126,832
12/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1273.7100	1218.7300	1.2737	1.2187	0
12/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	2226.0700	2342.3200	2.2261	2.3423	0
12/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1349.1500	1291.6700	1.3492	1.2917	0
12/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	2131.8300	2245.5800	2.1318	2.2456	0
12/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1374.8400	1316.5200	1.3748	1.3165	0
12/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	2101.0900	2214.0000	2.1011	2.2140	0
12/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1400.8000	1341.6400	1.4008	1.3416	0
12/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	2070.6800	2182.7500	2.0707	2.1828	0
12/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3197.7100	3093.1400	3.1977	3.0931	0
12/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	864.5900	931.2500	0.8646	0.9313	0
12/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	7472.5700	7318.3100	7.4726	7.3183	0
12/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	135.4800	152.4500	0.1355	0.1525	0
12/12/2023	2040 On 02-May-24			Bond Future	12.5883	12.6204	78.0352	77.8600	0
12/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	799.7900	769.1400	0.7998	0.7691	0
12/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	6519.6300	6664.1900	6.5196	6.6642	0
12/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	813.2700	782.2000	0.8133	0.7822	0
12/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	6471.9200	6616.0600	6.4719	6.6161	0
12/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	826.7400	795.2600	0.8267	0.7953	0
12/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	6424.2800	6568.0100	6.4243	6.5680	0
12/12/2023	2040 On 01-August-24			Bond Future	12.7178	12.7514	75.2421	75.0621	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	2616.5100	2547.6900	2.6165	2.5477	0
12/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4801.2700	4912.4700	4.8013	4.9125	0
12/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	2641.3100	2572.0600	2.6413	2.5721	0
12/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4769.9400	4880.7100	4.7699	4.8807	0
12/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	2665.9800	2596.2900	2.6660	2.5963	0
12/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4738.5500	4848.8800	4.7386	4.8489	0
12/12/2023	2040 On 07-November-24			Bond Future	12.8625	12.8978	76.9849	76.7993	8,697
12/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4255.2200	4165.1600	4.2552	4.1652	0
12/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	4373.9500	4469.4800	4.3740	4.4695	0
12/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4283.4700	4193.0500	4.2835	4.1931	0
12/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	4349.3900	4444.5600	4.3494	4.4446	0
12/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4311.7900	4221.0100	4.3118	4.2210	0
12/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	4324.9600	4419.7700	4.3250	4.4198	0
12/12/2023	2040 On 06-February-25			Bond Future	13.0158	13.0529	74.0841	73.8930	0
12/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4449.7400	4356.5900	4.4497	4.3566	0
12/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4791.0500	4888.9400	4.7911	4.8889	0
12/12/2023	2044 On 01-February-24			Bond Future	12.5427	12.5836	72.5611	72.3336	101,470
12/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1053.6900	987.0300	1.0537	0.9870	0
12/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2600.7700	2761.5600	2.6008	2.7616	0
12/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1076.0200	1008.2800	1.0760	1.0083	0
12/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2565.3900	2725.1000	2.5654	2.7251	0
12/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1098.5200	1029.6900	1.0985	1.0297	0
12/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2530.2600	2688.8800	2.5303	2.6889	0
12/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3321.1900	3175.7700	3.3212	3.1758	0
12/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	846.2500	928.2800	0.8463	0.9283	15,000
12/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4318.6000	4151.7200	4.3186	4.1517	0
12/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	550.5800	611.1500	0.5506	0.6112	5,000
12/12/2023	2044 On 02-May-24			Bond Future	12.6572	12.6997	74.1687	73.9361	27
12/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	751.7400	710.8100	0.7517	0.7108	0
12/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6655.8900	6847.6200	6.6559	6.8476	0
12/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	764.8000	723.3000	0.7648	0.7233	0
12/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6606.4300	6797.5900	6.6064	6.7976	0
12/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	778.1400	736.0700	0.7781	0.7361	0
12/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6557.3300	6747.9200	6.5573	6.7479	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	2044 On 01-August-24			Bond Future	12.7820	12.8264	71.4159	71.1772	0
12/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2410.9400	2323.1500	2.4109	2.3232	0
12/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	5207.0000	5357.9100	5.2070	5.3579	0
12/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2434.7900	2346.4200	2.4348	2.3464	0
12/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	5173.3800	5323.7100	5.1734	5.3237	0
12/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2458.5400	2369.5900	2.4585	2.3696	0
12/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	5139.7200	5289.4700	5.1397	5.2895	0
12/12/2023	2044 On 07-November-24			Bond Future	12.9208	12.9673	73.0699	72.8243	0
12/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4237.8000	4116.3400	4.2378	4.1163	0
12/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4348.0500	4472.2200	4.3481	4.4722	0
12/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4265.9300	4144.0000	4.2659	4.1440	0
12/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4323.1100	4446.8100	4.3231	4.4468	0
12/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4294.4200	4171.9900	4.2944	4.1720	0
12/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	4298.6000	4421.8000	4.2986	4.4218	0
12/12/2023	2044 On 06-February-25			Bond Future	13.0674	13.1161	70.2124	69.9602	0
12/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	4574.6800	4448.8700	4.5747	4.4489	0
12/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4821.4300	4947.8300	4.8214	4.9478	0
12/12/2023	2046 On 01-February-24			Bond Future	115.3461	114.2441	115.3461	114.2441	11,904
12/12/2023	2046 On 02-May-24			Bond Future	115.7686	114.6420	115.7686	114.6420	4,626
12/12/2023	2046 On 01-August-24			Bond Future	118.3378	117.1848	118.3378	117.1848	0
12/12/2023	2046 On 07-November-24			Bond Future	118.8935	117.7121	118.8935	117.7121	0
12/12/2023	2046 On 06-February-25			Bond Future	121.4123	120.2036	121.4123	120.2036	0
12/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	7402.3400	6193.6100	7.4023	6.1936	0
12/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	2050 On 01-February-24			Bond Future	114.7303	113.8977	114.7303	113.8977	10,813
12/12/2023	2050 On 02-May-24			Bond Future	117.3004	116.4487	117.3004	116.4487	3,316
12/12/2023	2050 On 01-August-24			Bond Future	117.5838	116.7123	117.5838	116.7123	0
12/12/2023	2050 On 07-November-24			Bond Future	120.3417	119.4475	120.3417	119.4475	0
12/12/2023	2050 On 06-February-25			Bond Future	120.5131	119.5989	120.5131	119.5989	0
12/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	4913.1200	3998.8800	4.9131	3.9989	0
12/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	AL37 On 01-February-24			Index Future	936.4470	934.9420	936.4470	934.9420	0
12/12/2023	AL37 On 02-May-24			Index Future	957.1960	955.6570	957.1960	955.6570	0
12/12/2023	AL37 On 01-August-24			Index Future	978.2190	976.6440	978.2190	976.6440	0
12/12/2023	AL37 On 07-November-24			Index Future	1000.9420	999.3260	1000.9420	999.3260	0
12/12/2023	AL37 On 06-February-25			Index Future	1021.9640	1020.3100	1021.9640	1,020.3100	0
12/12/2023	AL7T On 01-February-24			Index Future	1074.5750	1071.0100	1074.5750	1,071.0100	0
12/12/2023	AL7T On 02-May-24			Index Future	1098.3850	1094.7400	1098.3850	1,094.7400	0
12/12/2023	AL7T On 01-August-24			Index Future	1122.5080	1118.7800	1122.5080	1,118.7800	0
12/12/2023	AL7T On 07-November-24			Index Future	1148.5830	1144.7640	1148.5830	1,144.7640	0
12/12/2023	AL7T On 06-February-25			Index Future	1172.7060	1168.8010	1172.7060	1,168.8010	0
12/12/2023	ALBI On 01-February-24			Index Future	932.3700	929.9150	932.3700	929.9150	100
12/12/2023	ALBI On 02-May-24			Index Future	953.0290	950.5190	953.0290	950.5190	0
12/12/2023	ALBI On 01-August-24			Index Future	973.9610	971.3920	973.9610	971.3920	0
12/12/2023	ALBI On 07-November-24			Index Future	996.5850	993.9520	996.5850	993.9520	0
12/12/2023	ALBI On 06-February-25			Index Future	1017.5150	1014.8230	1017.5150	1,014.8230	0
12/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	ES33 On 01-February-24			Bond Future	12.5584	12.6161	75.1726	74.9189	0
12/12/2023	ES33 On 02-May-24			Bond Future	12.6983	12.7586	73.0576	72.7979	0
12/12/2023	ES33 On 01-August-24			Bond Future	12.8482	12.9113	74.6783	74.4120	0
12/12/2023	ES33 On 07-November-24			Bond Future	13.0337	13.1003	72.6254	72.3514	0
12/12/2023	ES33 On 06-February-25			Bond Future	13.2330	13.3032	74.1599	73.8787	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	428.3100	147.0600	0.4283	0.1471	0
12/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	ES42 On 01-February-24			Bond Future	13.1948	13.2419	70.2713	70.0368	0
12/12/2023	ES42 On 02-May-24			Bond Future	13.3339	13.3829	67.5829	67.3428	0
12/12/2023	ES42 On 01-August-24			Bond Future	13.4789	13.5301	69.0814	68.8352	0
12/12/2023	ES42 On 07-November-24			Bond Future	13.6530	13.7069	66.4313	66.1781	0
12/12/2023	ES42 On 06-February-25			Bond Future	13.8307	13.8871	67.8319	67.5720	0
12/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	561.5900	821.5200	0.5616	0.8215	0
12/12/2023	GOVI On 01-February-24			GOVI	919.1180	916.6800	919.1180	916.6800	709
12/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	391380.0000	367000.0000	39.1380	36.7000	0
12/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	391280.0000	366900.0000	39.1280	36.6900	0
12/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	391180.0000	366800.0000	39.1180	36.6800	0
12/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 02-May-24			GOVI	939.4830	936.9910	939.4830	936.9910	0
12/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	114870.0000	139790.0000	11.4870	13.9790	0
12/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	114970.0000	139890.0000	11.4970	13.9890	0
12/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	115070.0000	139990.0000	11.5070	13.9990	0
12/12/2023	GOVI On 01-August-24			GOVI	960.1170	957.5670	960.1170	957.5670	0
12/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	167470.0000	141970.0000	16.7470	14.1970	0
12/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	167370.0000	141870.0000	16.7370	14.1870	0
12/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	167270.0000	141770.0000	16.7270	14.1770	0
12/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 07-November-24			GOVI	982.4200	979.8060	982.4200	979.8060	0
12/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	336400.0000	310260.0000	33.6400	31.0260	0
12/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	336300.0000	310160.0000	33.6300	31.0160	0
12/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	336200.0000	310060.0000	33.6200	31.0060	0
12/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GOVI On 06-February-25			GOVI	1003.0530	1000.3800	1003.0530	1,000.3800	0
12/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	310530.0000	283800.0000	31.0530	28.3800	0
12/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/12/2023	IGOV On 01-February-24			Index Future	345.0040	343.2720	345.0040	343.2720	606
12/12/2023	IGOV On 02-May-24			Index Future	352.7330	350.9610	352.7330	350.9610	16
12/12/2023	IGOV On 01-August-24			Index Future	360.5620	358.7500	360.5620	358.7500	0
12/12/2023	IGOV On 07-November-24			Index Future	369.0240	367.1680	369.0240	367.1680	0
12/12/2023	IGOV On 06-February-25			Index Future	376.8530	374.9550	376.8530	374.9550	0
12/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
12/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
12/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
12/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2800	8.2800	91.7200	91.7200	0
12/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2500	8.2500	91.7500	91.7500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1300	8.1300	91.8700	91.8700	0
12/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9100	7.9100	92.0900	92.0900	0
12/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.6300	7.6300	92.3700	92.3700	0
12/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.5100	7.5100	92.4900	92.4900	0
12/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.4400	7.4400	92.5600	92.5600	0
12/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.4100	7.4100	92.5900	92.5900	0
12/12/2023	R035 On 01-February-24			Bond Future	11.7413	11.7975	86.3833	86.0838	68,122
12/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	64.9200	55.4200	0.0649	0.0554	400
12/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	6367.4400	6657.4600	6.3674	6.6575	0
12/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	367.8300	324.0600	0.3678	0.3241	400
12/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3780.0500	4035.8000	3.7801	4.0358	0
12/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3029.6600	2831.5300	3.0297	2.8315	0
12/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	733.5300	834.9200	0.7335	0.8349	0
12/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3067.5300	2868.0900	3.0675	2.8681	0
12/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	720.1100	820.1900	0.7201	0.8202	0
12/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3105.5500	2904.8100	3.1056	2.9048	0
12/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	706.9000	805.6800	0.7069	0.8057	0
12/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	8552.4300	8265.2900	8.5524	8.2653	0
12/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	51.8600	64.2400	0.0519	0.0642	400
12/12/2023	R035 On 02-May-24			Bond Future	11.8432	11.9018	83.7852	83.4789	104,999
12/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1167.2200	1084.2600	1.1672	1.0843	0
12/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4694.3700	4917.7400	4.6944	4.9177	0
12/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1184.4000	1100.5400	1.1844	1.1005	0
12/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4655.9800	4878.4500	4.6560	4.8785	0
12/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1201.9300	1117.1500	1.2019	1.1172	0
12/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4618.0000	4839.5500	4.6180	4.8396	0
12/12/2023	R035 On 01-August-24			Bond Future	11.9526	12.0138	85.6247	85.3106	0
12/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	2972.0000	2830.7200	2.9720	2.8307	0
12/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3814.3500	3987.1900	3.8144	3.9872	0
12/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	2998.3300	2856.2800	2.9983	2.8563	0
12/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3788.5200	3960.5900	3.7885	3.9606	0
12/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3024.7700	2881.9500	3.0248	2.8820	0
12/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3762.8400	3934.1400	3.7628	3.9341	0
12/12/2023	R035 On 07-November-24			Bond Future	12.0920	12.1563	83.0949	82.7720	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	3869.3500	3703.0700	3.8694	3.7031	0
12/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3477.9300	3634.5500	3.4779	3.6346	0
12/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	3897.2600	3730.2800	3.8973	3.7303	0
12/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3455.8800	3611.8000	3.4559	3.6118	0
12/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	3925.2600	3757.5800	3.9253	3.7576	0
12/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3433.9600	3589.1800	3.4340	3.5892	0
12/12/2023	R035 On 06-February-25			Bond Future	12.2436	12.3112	84.8336	84.5023	0
12/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4443.0200	4265.7700	4.4430	4.2658	0
12/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3630.5400	3784.6100	3.6305	3.7846	0
12/12/2023	R053 On 01-February-24			Bond Future	12.4553	12.4910	97.5911	97.3308	0
12/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	4429.7200	4266.1800	4.4297	4.2662	0
12/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	1135.4700	1232.2400	1.1355	1.2322	0
12/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	4479.7500	4315.1500	4.4798	4.3152	0
12/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	1116.9800	1212.6900	1.1170	1.2127	0
12/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	4530.0800	4364.4300	4.5301	4.3644	0
12/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	1098.8800	1193.5400	1.0989	1.1935	0
12/12/2023	R053 On 02-May-24			Bond Future	12.5648	12.6018	93.8886	93.6222	5,189
12/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	5901.4900	5745.6600	5.9015	5.7457	0
12/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2724.2400	2834.7700	2.7242	2.8348	0
12/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	5946.1900	5789.7100	5.9462	5.7897	0
12/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2701.4200	2811.3000	2.7014	2.8113	0
12/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	5990.7600	5833.6300	5.9908	5.8336	0
12/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2678.5700	2787.8000	2.6786	2.7878	0
12/12/2023	R053 On 01-August-24			Bond Future	12.6806	12.7193	95.9491	95.6757	0
12/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	6812.1600	6654.1700	6.8122	6.6542	0
12/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3727.2500	3842.6300	3.7273	3.8426	0
12/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	6854.6500	6696.1300	6.8547	6.6961	0
12/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3703.2800	3818.1300	3.7033	3.8181	0
12/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	6897.2200	6738.1600	6.8972	6.7382	0
12/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3679.4900	3793.8000	3.6795	3.7938	0
12/12/2023	R053 On 07-November-24			Bond Future	12.8189	12.8596	92.3013	92.0198	0
12/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	5740.2000	5601.9700	5.7402	5.6020	0
12/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5941.1600	6084.3800	5.9412	6.0844	0
12/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	5777.4000	5638.6400	5.7774	5.6386	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5908.7100	6051.4000	5.9087	6.0514	0
12/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	5814.7000	5675.4000	5.8147	5.6754	0
12/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5876.4500	6018.6000	5.8765	6.0186	0
12/12/2023	R053 On 06-February-25			Bond Future	12.9622	13.0048	94.2295	93.9403	0
12/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6203.2200	6058.5900	6.2032	6.0586	0
12/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	6354.0500	6498.5400	6.3541	6.4985	0
12/12/2023	R186 On 01-February-24			Bond Future	8.8951	8.9324	105.3165	105.2215	75,389
12/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1675.7000	1601.6200	1.6757	1.6016	0
12/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	147.0900	168.0900	0.1471	0.1681	0
12/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1697.2300	1622.7700	1.6972	1.6228	0
12/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	143.5900	164.2100	0.1436	0.1642	0
12/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1718.8400	1644.0000	1.7188	1.6440	0
12/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	140.1800	160.4200	0.1402	0.1604	0
12/12/2023	R186 On 02-May-24			Bond Future	8.8823	8.9238	107.6502	107.5527	10,568
12/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	172.6100	159.3700	0.1726	0.1594	0
12/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2297.7500	2381.9500	2.2978	2.3820	0
12/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	176.8600	163.3500	0.1769	0.1634	0
12/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2277.8800	2361.8100	2.2779	2.3618	0
12/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	181.1800	167.4100	0.1812	0.1674	0
12/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2258.0800	2341.7500	2.2581	2.3418	0
12/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2321.5800	2249.5300	2.3216	2.2495	2,030
12/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	352.7900	378.1800	0.3528	0.3782	0
12/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3647.7400	3563.3000	3.6477	3.5633	0
12/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	156.3500	169.3500	0.1564	0.1694	2,030
12/12/2023	R186 On 01-August-24			Bond Future	8.8770	8.9240	104.7054	104.6045	0
12/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	901.4500	859.7000	0.9015	0.8597	0
12/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1325.5800	1384.6900	1.3256	1.3847	0
12/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	912.5000	870.4400	0.9125	0.8704	0
12/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1315.0500	1373.8500	1.3151	1.3739	0
12/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	923.9400	881.5700	0.9239	0.8816	0
12/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1304.9100	1363.4000	1.3049	1.3634	0
12/12/2023	R186 On 07-November-24			Bond Future	8.8954	8.9501	107.1337	107.0287	44,540
12/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1525.5900	1469.2400	1.5256	1.4692	0
12/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	1075.8900	1124.5700	1.0759	1.1246	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1538.1200	1481.5300	1.5381	1.4815	0
12/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	1069.3100	1117.7500	1.0693	1.1178	0
12/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1550.6900	1493.8600	1.5507	1.4939	0
12/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	1062.7800	1110.9800	1.0628	1.1110	0
12/12/2023	R186 On 06-February-25			Bond Future	8.9580	9.0220	104.0619	103.9527	0
12/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1338.6600	1283.9700	1.3387	1.2840	0
12/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1215.8500	1270.3600	1.2159	1.2704	0
12/12/2023	R202 On 01-February-24			Bond Future	258.3859	258.0776	258.3859	258.0776	5,070
12/12/2023	R202 On 02-May-24			Bond Future	264.1742	263.8582	264.1742	263.8582	0
12/12/2023	R202 On 01-August-24			Bond Future	264.9097	264.5846	264.9097	264.5846	0
12/12/2023	R202 On 07-November-24			Bond Future	271.1240	270.7865	271.1240	270.7865	6
12/12/2023	R202 On 06-February-25			Bond Future	271.6073	271.2603	271.6073	271.2603	0
12/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	4817.3100	4470.3300	4.8173	4.4703	0
12/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	R209 On 01-February-24			Bond Future	11.8841	11.9396	66.4384	66.1796	14,285
12/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2034.0100	1887.9500	2.0340	1.8880	0
12/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	944.2400	1056.9500	0.9442	1.0570	0
12/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2063.5300	1916.2000	2.0635	1.9162	0
12/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	928.1200	1039.5600	0.9281	1.0396	0
12/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2093.2300	1944.6400	2.0932	1.9446	0
12/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	912.2400	1022.4200	0.9122	1.0224	0
12/12/2023	R209 On 02-May-24			Bond Future	11.9822	12.0398	64.7574	64.4927	0
12/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	820.7700	760.3800	0.8208	0.7604	0
12/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4719.6300	4923.9200	4.7196	4.9239	0
12/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	833.7400	772.6200	0.8337	0.7726	0
12/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4682.6400	4886.2000	4.6826	4.8862	0
12/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	846.9700	785.1100	0.8470	0.7851	0
12/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4645.9700	4848.7900	4.6460	4.8488	0
12/12/2023	R209 On 01-August-24			Bond Future	12.0872	12.1471	66.1788	65.9075	0
12/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2267.0600	2154.4400	2.2671	2.1544	0
12/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3683.3700	3842.0700	3.6834	3.8421	0
12/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2288.4300	2175.1200	2.2884	2.1751	0
12/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3657.9700	3815.9800	3.6580	3.8160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2310.1100	2196.1100	2.3101	2.1961	0
12/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3632.9200	3790.2400	3.6329	3.7902	0
12/12/2023	R209 On 07-November-24			Bond Future	12.2145	12.2771	64.5566	64.2779	5,237
12/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3423.0500	3283.4900	3.4231	3.2835	0
12/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3443.0500	3582.2300	3.4431	3.5822	0
12/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3446.8800	3306.7300	3.4469	3.3067	0
12/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3422.2500	3560.8400	3.4223	3.5608	0
12/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3470.7700	3330.0500	3.4708	3.3301	0
12/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3401.5600	3539.5800	3.4016	3.5396	0
12/12/2023	R209 On 06-February-25			Bond Future	12.3486	12.4140	65.9070	65.6212	0
12/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	3877.6800	3727.9500	3.8777	3.7280	0
12/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3478.6100	3614.7100	3.4786	3.6147	0
12/12/2023	R210 On 01-February-24			Bond Future	233.7037	233.1203	233.7037	233.1203	501
12/12/2023	R210 On 02-May-24			Bond Future	235.6626	235.0657	235.6626	235.0657	0
12/12/2023	R210 On 01-August-24			Bond Future	240.8929	240.2799	240.8929	240.2799	0
12/12/2023	R210 On 07-November-24			Bond Future	243.1790	242.5487	243.1790	242.5487	60
12/12/2023	R210 On 06-February-25			Bond Future	248.3329	247.6847	248.3329	247.6847	0
12/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	8722.8500	8074.6700	8.7229	8.0747	0
12/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2023	R213 On 01-February-24			Bond Future	10.6316	10.6921	85.3445	85.0842	29,551
12/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4613.7900	4386.3500	4.6138	4.3864	0
12/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	160.8700	193.7500	0.1609	0.1938	0
12/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4650.8000	4422.8200	4.6508	4.4228	0
12/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	157.6500	189.9900	0.1577	0.1900	0
12/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4687.7900	4459.2700	4.6878	4.4593	0
12/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	154.4400	186.2400	0.1544	0.1862	0
12/12/2023	R213 On 02-May-24			Bond Future	10.7060	10.7694	83.6766	83.4104	0
12/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1213.8300	1124.6700	1.2138	1.1247	0
12/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	3031.1700	3208.2800	3.0312	3.2083	0
12/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1229.8900	1139.8700	1.2299	1.1399	0
12/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	3004.0000	3180.2500	3.0040	3.1803	0
12/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1246.0800	1155.2100	1.2461	1.1552	0
12/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2976.9800	3152.3800	2.9770	3.1524	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	R213 On 01-August-24			Bond Future	10.7880	10.8548	85.5139	85.2407	0
12/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2706.4300	2568.5500	2.7064	2.5686	0
12/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2412.1800	2547.4600	2.4122	2.5475	0
12/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2729.1700	2590.6100	2.7292	2.5906	0
12/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2394.1500	2528.7500	2.3942	2.5288	0
12/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2752.0000	2612.7500	2.7520	2.6128	0
12/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2376.2400	2510.1500	2.3762	2.5102	0
12/12/2023	R213 On 07-November-24			Bond Future	10.9026	10.9735	83.9363	83.6553	16,191
12/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3483.0300	3325.2700	3.4830	3.3253	0
12/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2273.9200	2397.1500	2.2739	2.3972	0
12/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3507.3200	3348.9700	3.5073	3.3490	0
12/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2259.2500	2381.8900	2.2593	2.3819	0
12/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3531.3700	3372.4200	3.5314	3.3724	0
12/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2244.3700	2366.4100	2.2444	2.3664	0
12/12/2023	R213 On 06-February-25			Bond Future	11.0354	11.1107	85.6941	85.4057	0
12/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3706.8000	3545.3300	3.7068	3.5453	0
12/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2509.3000	2636.2900	2.5093	2.6363	0
12/12/2023	R214 On 01-February-24			Bond Future	12.3297	12.3754	61.7032	61.4885	10,900
12/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1040.7300	968.0100	1.0407	0.9680	0
12/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1944.4300	2086.3500	1.9444	2.0864	0
12/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1061.2900	987.5100	1.0613	0.9875	0
12/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1916.8100	2057.6700	1.9168	2.0577	0
12/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1082.1700	1007.3200	1.0822	1.0073	0
12/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1889.5600	2029.3500	1.8896	2.0294	0
12/12/2023	R214 On 02-May-24			Bond Future	12.4295	12.4768	59.7657	59.5461	10,172
12/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	659.7900	618.9400	0.6598	0.6189	0
12/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	5450.4900	5629.2000	5.4505	5.6292	0
12/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	671.1700	629.7800	0.6712	0.6298	0
12/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	5409.4300	5587.6000	5.4094	5.5876	0
12/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	682.6900	640.7400	0.6827	0.6407	0
12/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	5368.5700	5546.1800	5.3686	5.5462	0
12/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	1723.3300	1640.2300	1.7233	1.6402	10,000
12/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	3190.0800	3326.5400	3.1901	3.3265	0
12/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	1765.5300	1681.0500	1.7655	1.6811	7,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	3135.7700	3270.8500	3.1358	3.2709	0
12/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	3632.5400	3500.9200	3.6325	3.5009	0
12/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1638.8400	1726.7800	1.6388	1.7268	17,110
12/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	5646.0700	5482.5400	5.6461	5.4825	0
12/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	899.9300	955.9600	0.8999	0.9560	17,110
12/12/2023	R214 On 01-August-24			Bond Future	12.5349	12.5842	61.0778	60.8527	0
12/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2260.6500	2170.6800	2.2607	2.1707	0
12/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	4020.6400	4155.8200	4.0206	4.1558	0
12/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2281.7100	2191.1800	2.2817	2.1912	0
12/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3993.7000	4128.3200	3.9937	4.1283	0
12/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2303.0500	2211.9700	2.3031	2.2120	0
12/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3967.1000	4101.1700	3.9671	4.1012	0
12/12/2023	R214 On 07-November-24			Bond Future	12.6651	12.7165	59.1871	58.9557	0
12/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3430.1800	3317.0800	3.4302	3.3171	0
12/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3725.2000	3843.5300	3.7252	3.8435	0
12/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3453.9200	3340.3500	3.4539	3.3404	0
12/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3703.4700	3821.3300	3.7035	3.8213	0
12/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3477.7300	3363.6900	3.4777	3.3637	0
12/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3681.8500	3799.2400	3.6819	3.7992	0
12/12/2023	R214 On 06-February-25			Bond Future	12.8030	12.8567	60.4254	60.1879	0
12/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	3714.3100	3597.6400	3.7143	3.5976	0
12/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	4129.5400	4250.3600	4.1295	4.2504	0
12/12/2023	R248 On 01-February-24			Bond Future	12.4627	12.5087	75.6632	75.4018	246,288
12/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	153.7000	138.4500	0.1537	0.1385	0
12/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	6030.2400	6276.3100	6.0302	6.2763	0
12/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	965.6400	893.6500	0.9656	0.8937	0
12/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2846.0600	3035.3900	2.8461	3.0354	0
12/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	986.9400	913.7300	0.9869	0.9137	0
12/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2807.7900	2995.9000	2.8078	2.9959	0
12/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1008.5200	934.0900	1.0085	0.9341	0
12/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2769.8800	2956.7700	2.7699	2.9568	0
12/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1340.8100	1248.6800	1.3408	1.2487	0
12/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	2278.1600	2447.3500	2.2782	2.4474	0
12/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4111.4300	3924.8500	4.1114	3.9249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	638.3100	713.0500	0.6383	0.7131	0
12/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5252.6200	5043.9400	5.2526	5.0439	0
12/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	397.5800	450.2200	0.3976	0.4502	0
12/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	7576.9000	7340.2200	7.5769	7.3402	0
12/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	151.5200	176.1600	0.1515	0.1762	0
12/12/2023	R248 On 02-May-24			Bond Future	12.5676	12.6154	72.8911	72.6238	13,880
12/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	604.2600	565.5100	0.6043	0.5655	0
12/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7729.5100	7958.1100	7.7295	7.9581	0
12/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	674.5400	632.1800	0.6745	0.6322	0
12/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	7403.8100	7628.8000	7.4038	7.6288	0
12/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	686.7700	643.8000	0.6868	0.6438	0
12/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	7350.3800	7574.7600	7.3504	7.5748	0
12/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	699.1500	655.5600	0.6992	0.6556	0
12/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	7297.2000	7520.9600	7.2972	7.5210	0
12/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	2566.8300	2453.3900	2.5668	2.4534	0
12/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3518.7000	3672.6100	3.5187	3.6726	0
12/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5026.9800	4858.2900	5.0270	4.8583	0
12/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1835.3800	1934.0400	1.8354	1.9340	0
12/12/2023	R248 On 01-August-24			Bond Future	12.6787	12.7285	74.4913	74.2172	13,000
12/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	2766.5700	2656.9900	2.7666	2.6570	0
12/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4914.0700	5078.5900	4.9141	5.0786	0
12/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	2792.3500	2682.1000	2.7924	2.6821	0
12/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4881.6700	5045.5200	4.8817	5.0455	0
12/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	2818.2400	2707.3200	2.8182	2.7073	0
12/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4849.4600	5012.6400	4.8495	5.0126	0
12/12/2023	R248 On 07-November-24			Bond Future	12.8151	12.8673	71.7665	71.4847	0
12/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4372.8200	4233.2200	4.3728	4.2332	0
12/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4563.7400	4705.8900	4.5637	4.7059	0
12/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4401.5700	4261.4200	4.4016	4.2614	0
12/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4538.0600	4679.6600	4.5381	4.6797	0
12/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4430.6500	4289.9500	4.4307	4.2900	0
12/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4512.7900	4653.8400	4.5128	4.6538	0
12/12/2023	R248 On 06-February-25			Bond Future	12.9597	13.0143	73.2673	72.9782	0
12/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4116.2200	3982.3300	4.1162	3.9823	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5465.2900	5620.5400	5.4653	5.6205	0
12/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0