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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/09/2023 TO: 11/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/09/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/09/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/09/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/09/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/09/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/09/2023	2025 On 02-November-23			Bond Future	172.88		172.9174	172.8835	172.9174	5,228.00
11/09/2023	2025 On 01-February-24			Bond Future	174.98		175.0104	174.9759	175.0104	2,884.00
11/09/2023	2025 On 02-May-24			Bond Future	178.89		178.9267	178.8918	178.9267	0.00
11/09/2023	2025 On 01-August-24			Bond Future	181.05		181.0826	181.0467	181.0826	0.00
11/09/2023	2025 On 07-November-24			Bond Future	185.29		185.3238	185.2877	185.3238	0.00
11/09/2023	2029 On 02-November-23			Bond Future	124.96		125.1592	124.9578	125.1592	2,068.00
11/09/2023	2029 On 01-February-24			Bond Future	127.77		127.9732	127.7673	127.9732	728.00
11/09/2023	2029 On 02-May-24			Bond Future	129.26		129.4702	129.2593	129.4702	0.00
11/09/2023	2029 On 01-August-24			Bond Future	132.15		132.3609	132.1456	132.3609	0.00
11/09/2023	2029 On 07-November-24			Bond Future	133.84		134.0605	133.8405	134.0605	0.00
11/09/2023	2030 On 02-November-23			Bond Future	10.40		91.3611	91.2998	91.3611	87,447.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2243	2	2	2	0.00
11/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2213	2	2	2	0.00
11/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2274	2	2	2	0.00
11/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	76	0	0	0	800.00
11/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	504	1	1	1	800.00
11/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4856	5	5	5	0.00
11/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1104	1	1	1	500.00
11/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4348	4	4	4	0.00
11/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	286	0	0	0	500.00
11/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3255	3	3	3	500.00
11/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7441	8	7	8	0.00
11/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1686	2	2	2	500.00
11/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	319	0	0	0	0.00
11/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	34	0	0	0	500.00
11/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	789	1	1	1	0.00
11/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1165	1	1	1	0.00
11/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	177	0	0	0	500.00
11/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2476	2	2	2	0.00
11/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	135	0	0	0	800.00
11/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	1921	2	2	2	0.00
11/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3662	4	4	4	0.00
11/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	554	1	1	1	0.00
11/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	574	1	1	1	0.00
11/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	564	1	1	1	0.00
11/09/2023	2030 On 01-February-24			Bond Future	10.48	89.3872	89.3245	89.3872	0.00
11/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1274	1	1	1	400.00
11/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6681	7	7	7	0.00
11/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	660	1	1	1	400.00
11/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4185	4	4	4	0.00
11/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1070	1	1	1	1,360.00
11/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4334	4	4	4	0.00
11/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4364	4	4	4	0.00
11/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4304	4	4	4	0.00
11/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1421	1	1	1	200.00
11/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3302	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5543	6	6	6	0.00
11/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1017	1	1	1	500.00
11/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1848	2	2	2	500.00
11/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5897	6	6	6	0.00
11/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5865	6	6	6	0.00
11/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1167	1	1	1	500.00
11/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	494	0	0	0	500.00
11/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3126	3	3	3	0.00
11/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	489	0	0	0	500.00
11/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2197	2	2	2	0.00
11/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3437	3	3	3	0.00
11/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	549	1	1	1	200.00
11/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1204	1	1	1	700.00
11/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2716	3	3	3	0.00
11/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	839	1	1	1	0.00
11/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	821	1	1	1	0.00
11/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	830	1	1	1	0.00
11/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	875	1	1	1	1,360.00
11/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3322	3	3	3	0.00
11/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	2942	3	3	3	0.00
11/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4436	4	4	4	0.00
11/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	377	0	0	0	400.00
11/09/2023	2030 On 02-May-24			Bond Future	10.56	91.3658	91.3019	91.3658	0.00
11/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1256	1	1	1	0.00
11/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1269	1	1	1	0.00
11/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1243	1	1	1	0.00
11/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2652	3	3	3	500.00
11/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3842	4	4	4	500.00
11/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9796	10	10	10	0.00
11/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3103	3	3	3	1,080.00
11/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7462	8	7	8	0.00
11/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1060	1	1	1	1,000.00
11/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1761	2	2	2	1,000.00
11/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6132	6	6	6	0.00
11/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	907	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3351	3	3	3	0.00
11/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4687	5	5	5	0.00
11/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	651	1	1	1	1,080.00
11/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2089	2	2	2	0.00
11/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	300	0	0	0	500.00
11/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1674	2	2	2	0.00
11/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2416	2	2	2	0.00
11/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4253	4	4	4	0.00
11/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4197	4	4	4	0.00
11/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4225	4	4	4	0.00
11/09/2023	2030 On 01-August-24			Bond Future	10.65	89.3785	89.3135	89.3785	0.00
11/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2279	2	2	2	0.00
11/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2297	2	2	2	0.00
11/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2261	2	2	2	0.00
11/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3348	3	3	3	0.00
11/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3307	3	3	3	0.00
11/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3328	3	3	3	0.00
11/09/2023	2030 On 07-November-24			Bond Future	10.77	91.4453	91.3791	91.4453	0.00
11/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3041	3	3	3	0.00
11/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	3021	3	3	3	0.00
11/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3062	3	3	3	0.00
11/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3113	3	3	3	0.00
11/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3146	3	3	3	0.00
11/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3130	3	3	3	0.00
11/09/2023	2032 On 02-November-23			Bond Future	11.33	84.5869	84.4222	84.5869	172,096.00
11/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1117	1	1	1	0.00
11/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1141	1	1	1	0.00
11/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1094	1	1	1	0.00
11/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	411	0	0	0	10,000.00
11/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	47	0	0	0	7,750.00
11/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	149	0	0	0	500.00
11/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2157	2	2	2	0.00
11/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2757	3	3	3	0.00
11/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1240	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	252	0	0	0	500.00
11/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1847	2	2	2	0.00
11/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	642	1	1	1	0.00
11/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3182	3	3	3	0.00
11/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	811	1	1	1	500.00
11/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4544	5	5	5	0.00
11/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	155	0	0	0	500.00
11/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	1965	2	2	2	0.00
11/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	295	0	0	0	500.00
11/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3767	4	4	4	0.00
11/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2232	2	2	2	500.00
11/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3810	4	4	4	0.00
11/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1055	1	1	1	500.00
11/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1484	1	1	1	500.00
11/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3265	3	3	3	0.00
11/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	668	1	1	1	500.00
11/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	898	1	1	1	15,500.00
11/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4870	5	5	5	0.00
11/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2733	3	3	3	0.00
11/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1624	2	2	2	0.00
11/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1577	2	2	2	0.00
11/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1600	2	2	2	0.00
11/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	546	1	1	1	0.00
11/09/2023	2032 On 01-February-24			Bond Future	11.43	86.4682	86.2998	86.4682	0.00
11/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	396	0	0	0	1,200.00
11/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1119	1	1	1	1,200.00
11/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6076	6	6	6	0.00
11/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3548	4	4	4	0.00
11/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3518	4	4	4	0.00
11/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3577	4	4	4	0.00
11/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	886	1	1	1	500.00
11/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1684	2	2	2	500.00
11/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6461	7	6	7	0.00
11/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1149	1	1	1	200.00
11/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3288	3	3	3	0.00

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11/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5663	6	6	6	0.00
11/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	905	1	1	1	200.00
11/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1833	2	2	2	200.00
11/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4241	4	4	4	0.00
11/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	725	1	1	1	500.00
11/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3288	3	3	3	0.00
11/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4908	5	5	5	0.00
11/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1672	2	2	2	0.00
11/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1703	2	2	2	0.00
11/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1687	2	2	2	0.00
11/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	806	1	1	1	1,200.00
11/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4309	4	4	4	0.00
11/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7334	7	7	7	0.00
11/09/2023	2032 On 02-May-24			Bond Future	11.54	84.2206	84.0486	84.2206	0.00
11/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1222	1	1	1	0.00
11/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1208	1	1	1	0.00
11/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1235	1	1	1	0.00
11/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1008	1	1	1	1,000.00
11/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1682	2	2	2	1,000.00
11/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7060	7	7	7	0.00
11/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1276	1	1	1	500.00
11/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2093	2	2	2	500.00
11/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7986	8	8	8	0.00
11/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2636	3	3	3	1,550.00
11/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8556	9	9	9	0.00
11/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1360	1	1	1	1,550.00
11/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	882	1	1	1	1,550.00
11/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3510	3	4	3	0.00
11/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5522	5	6	5	0.00
11/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	993	1	1	1	500.00
11/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4169	4	4	4	0.00
11/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5728	6	6	6	0.00
11/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1207	1	1	1	1,000.00
11/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4841	5	5	5	0.00
11/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6581	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5832	6	6	6	0.00
11/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5902	6	6	6	0.00
11/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5867	6	6	6	0.00
11/09/2023	2032 On 01-August-24			Bond Future	11.66	86.0804	85.9049	86.0804	0.00
11/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2265	2	2	2	0.00
11/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2247	2	2	2	0.00
11/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2284	2	2	2	0.00
11/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4572	4	5	4	0.00
11/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4626	5	5	5	0.00
11/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4599	5	5	5	0.00
11/09/2023	2032 On 07-November-24			Bond Future	11.81	83.9052	83.7259	83.9052	0.00
11/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3016	3	3	3	0.00
11/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3036	3	3	3	0.00
11/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2995	3	3	3	0.00
11/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4473	4	4	4	0.00
11/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4427	4	4	4	0.00
11/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4450	4	4	4	0.00
11/09/2023	2033 On 02-November-23			Bond Future	117.82	117.8263	117.8211	117.8263	2,258.00
11/09/2023	2033 On 01-February-24			Bond Future	120.47	120.4755	120.4701	120.4755	5,737.00
11/09/2023	2033 On 02-May-24			Bond Future	121.70	121.7093	121.7038	121.7093	0.00
11/09/2023	2033 On 01-August-24			Bond Future	124.42	124.4268	124.4215	124.4268	0.00
11/09/2023	2033 On 07-November-24			Bond Future	125.84	125.8420	125.8367	125.8420	0.00
11/09/2023	2037 On 02-November-23			Bond Future	12.38	77.4874	77.3073	77.4874	68,979.00
11/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	263	0	0	0	0.00
11/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	255	0	0	0	0.00
11/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	271	0	0	0	0.00
11/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7423	8	7	8	0.00
11/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2095	2	2	2	731.00
11/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	857	1	1	1	731.00
11/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2771	3	3	3	0.00
11/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	128	0	0	0	731.00
11/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1372	1	1	1	0.00
11/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4677	5	5	5	0.00
11/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4775	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4726	5	5	5	0.00
11/09/2023	2037 On 01-February-24			Bond Future	12.50	74.9546	74.7704	74.9546	76,958.00
11/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2324	2	2	2	0.00
11/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2350	2	2	2	0.00
11/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2299	2	2	2	0.00
11/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7627	8	8	8	0.00
11/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4092	4	4	4	0.00
11/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1785	2	2	2	2,500.00
11/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1931	2	2	2	2,500.00
11/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3925	4	4	4	0.00
11/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	796	1	1	1	2,500.00
11/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3277	3	3	3	0.00
11/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3223	3	3	3	0.00
11/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3250	3	3	3	0.00
11/09/2023	2037 On 02-May-24			Bond Future	12.63	76.6134	76.4253	76.6134	0.00
11/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1141	1	1	1	0.00
11/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1154	1	1	1	0.00
11/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1130	1	1	1	0.00
11/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7531	7	8	7	0.00
11/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7441	7	7	7	0.00
11/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7486	7	7	7	0.00
11/09/2023	2037 On 01-August-24			Bond Future	12.76	74.0495	73.8574	74.0495	0.00
11/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2534	3	3	3	0.00
11/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2554	3	3	3	0.00
11/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2514	3	3	3	0.00
11/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5956	6	6	6	0.00
11/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5891	6	6	6	0.00
11/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5923	6	6	6	0.00
11/09/2023	2037 On 07-November-24			Bond Future	12.92	75.7599	75.5638	75.7599	0.00
11/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3603	4	4	4	0.00
11/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3580	4	4	4	0.00
11/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3627	4	4	4	0.00
11/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5256	5	5	5	0.00
11/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5310	5	5	5	0.00
11/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5283	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2038 On 02-November-23			Bond Future	126.56	127.0050	126.5609	127.0050	4,669.00
11/09/2023	2038 On 01-February-24			Bond Future	127.39	127.8413	127.3874	127.8413	0.00
11/09/2023	2038 On 02-May-24			Bond Future	130.24	130.7019	130.2381	130.7019	0.00
11/09/2023	2038 On 01-August-24			Bond Future	131.08	131.5507	131.0761	131.5507	0.00
11/09/2023	2038 On 07-November-24			Bond Future	134.14	134.6304	134.1450	134.6304	0.00
11/09/2023	2040 On 02-November-23			Bond Future	12.66	77.7035	77.4311	77.7035	41,938.00
11/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	127	0	0	0	0.00
11/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	132	0	0	0	0.00
11/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	122	0	0	0	0.00
11/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	91	0	0	0	875.00
11/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	583	1	1	1	875.00
11/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2797	3	3	3	0.00
11/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1632	2	2	2	128.00
11/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5441	6	5	6	0.00
11/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	255	0	0	0	128.00
11/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1949	2	2	2	0.00
11/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5175	5	5	5	0.00
11/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	372	0	0	0	128.00
11/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1124	1	1	1	875.00
11/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3727	4	4	4	0.00
11/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6851	7	7	7	0.00
11/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6385	6	6	6	0.00
11/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6271	6	6	6	0.00
11/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6328	6	6	6	0.00
11/09/2023	2040 On 01-February-24			Bond Future	12.78	74.9251	74.6466	74.9251	94,218.00
11/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1835	2	2	2	0.00
11/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1812	2	2	2	0.00
11/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1857	2	2	2	0.00
11/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4224	4	4	4	0.00
11/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4292	4	4	4	0.00
11/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4258	4	4	4	0.00
11/09/2023	2040 On 02-May-24			Bond Future	12.91	76.5832	76.2987	76.5832	0.00
11/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1077	1	1	1	0.00
11/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1065	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1089	1	1	1	0.00
11/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8423	8	8	8	0.00
11/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8522	8	9	8	0.00
11/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8472	8	8	8	0.00
11/09/2023	2040 On 01-August-24			Bond Future	13.05	73.7681	73.4776	73.7681	0.00
11/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2541	3	3	3	0.00
11/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2520	3	3	3	0.00
11/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2562	3	3	3	0.00
11/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6399	6	6	6	0.00
11/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6470	6	6	6	0.00
11/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6434	6	6	6	0.00
11/09/2023	2040 On 07-November-24			Bond Future	13.21	75.4715	75.1745	75.4715	0.00
11/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3726	4	4	4	0.00
11/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3751	4	4	4	0.00
11/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3702	4	4	4	0.00
11/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5631	5	6	5	0.00
11/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5574	5	6	5	0.00
11/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5603	5	6	5	0.00
11/09/2023	2044 On 02-November-23			Bond Future	12.75	73.8146	73.5429	73.8146	52,923.00
11/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	83	0	0	0	0.00
11/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	80	0	0	0	0.00
11/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	86	0	0	0	0.00
11/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1778	2	2	2	0.00
11/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2563	3	3	3	0.00
11/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	343	0	0	0	5,860.00
11/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4602	4	5	4	0.00
11/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1205	1	1	1	6,375.00
11/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1756	2	2	2	5,860.00
11/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	6997	7	7	7	0.00
11/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7118	7	7	7	0.00
11/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7058	7	7	7	0.00
11/09/2023	2044 On 01-February-24			Bond Future	12.87	71.0749	70.7972	71.0749	31,827.00
11/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1560	2	2	2	0.00
11/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1580	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1539	2	2	2	0.00
11/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4850	5	5	5	0.00
11/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4776	5	5	5	0.00
11/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4813	5	5	5	0.00
11/09/2023	2044 On 02-May-24			Bond Future	12.99	72.6477	72.3640	72.6477	0.00
11/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1052	1	1	1	0.00
11/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1063	1	1	1	0.00
11/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1040	1	1	1	0.00
11/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8749	9	9	9	0.00
11/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8647	8	9	8	0.00
11/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8698	8	9	8	0.00
11/09/2023	2044 On 01-August-24			Bond Future	13.13	69.8709	69.5811	69.8709	0.00
11/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2350	2	2	2	0.00
11/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2370	2	2	2	0.00
11/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2330	2	2	2	0.00
11/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6961	7	7	7	0.00
11/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6885	7	7	7	0.00
11/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6923	7	7	7	0.00
11/09/2023	2044 On 07-November-24			Bond Future	13.28	71.4840	71.1878	71.4840	0.00
11/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3760	4	4	4	0.00
11/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3736	4	4	4	0.00
11/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3784	4	4	4	0.00
11/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5671	6	6	6	0.00
11/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5728	6	6	6	0.00
11/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5700	6	6	6	0.00
11/09/2023	2046 On 02-November-23			Bond Future	109.15	109.9169	109.1479	109.9169	16,148.00
11/09/2023	2046 On 01-February-24			Bond Future	111.60	112.3882	111.6020	112.3882	0.00
11/09/2023	2046 On 02-May-24			Bond Future	111.95	112.7553	111.9504	112.7553	0.00
11/09/2023	2046 On 01-August-24			Bond Future	114.45	115.2722	114.4499	115.2722	0.00
11/09/2023	2046 On 07-November-24			Bond Future	114.93	115.7696	114.9280	115.7696	0.00
11/09/2023	2050 On 02-November-23			Bond Future	110.41	111.0717	110.4087	111.0717	14,039.00
11/09/2023	2050 On 01-February-24			Bond Future	110.64	111.3191	110.6414	111.3191	0.00
11/09/2023	2050 On 02-May-24			Bond Future	113.12	113.8099	113.1174	113.8099	0.00
11/09/2023	2050 On 01-August-24			Bond Future	113.34	114.0450	113.3359	114.0450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	2050 On 07-November-24			Bond Future	115.99	116.7145	115.9893	116.7145	0.00
11/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	AL37 On 02-November-23			Index Future	908.52	908.5860	908.5160	908.5860	0.00
11/09/2023	AL37 On 01-February-24			Index Future	928.72	928.7950	928.7210	928.7950	0.00
11/09/2023	AL37 On 02-May-24			Index Future	949.30	949.3660	949.2970	949.3660	0.00
11/09/2023	AL37 On 01-August-24			Index Future	970.30	970.3580	970.2950	970.3580	0.00
11/09/2023	AL37 On 07-November-24			Index Future	992.83	992.8830	992.8300	992.8830	0.00
11/09/2023	AL7T On 02-November-23			Index Future	1024.60	1026.3590	1024.6000	1026.3590	0.00
11/09/2023	AL7T On 01-February-24			Index Future	1047.39	1049.1870	1047.3860	1049.1870	0.00
11/09/2023	AL7T On 02-May-24			Index Future	1070.59	1072.4250	1070.5920	1072.4250	0.00
11/09/2023	AL7T On 01-August-24			Index Future	1094.27	1096.1380	1094.2730	1096.1380	0.00
11/09/2023	AL7T On 07-November-24			Index Future	1119.69	1121.5830	1119.6870	1121.5830	0.00
11/09/2023	ALBI On 02-November-23			Index Future	895.12	896.6600	895.1200	896.6600	107.00
11/09/2023	ALBI On 01-February-24			Index Future	915.03	916.6030	915.0270	916.6030	0.00
11/09/2023	ALBI On 02-May-24			Index Future	935.30	936.9050	935.3000	936.9050	0.00
11/09/2023	ALBI On 01-August-24			Index Future	955.99	957.6210	955.9880	957.6210	0.00
11/09/2023	ALBI On 07-November-24			Index Future	978.19	979.8510	978.1910	979.8510	0.00
11/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	ES33 On 02-November-23			Bond Future	12.89	71.6094	71.4609	71.6094	0.00
11/09/2023	ES33 On 01-February-24			Bond Future	13.05	73.2194	73.0676	73.2194	0.00
11/09/2023	ES33 On 02-May-24			Bond Future	13.21	71.0585	70.9034	71.0585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	ES33 On 01-August-24			Bond Future	13.38	72.6436	72.4853	72.6436	0.00
11/09/2023	ES33 On 07-November-24			Bond Future	13.59	70.5381	70.3764	70.5381	0.00
11/09/2023	ES42 On 02-November-23			Bond Future	13.39	67.3396	67.0968	67.3396	0.00
11/09/2023	ES42 On 01-February-24			Bond Future	13.53	68.8538	68.6054	68.8538	0.00
11/09/2023	ES42 On 02-May-24			Bond Future	13.69	66.1317	65.8779	66.1317	0.00
11/09/2023	ES42 On 01-August-24			Bond Future	13.85	67.6055	67.3462	67.6055	0.00
11/09/2023	ES42 On 07-November-24			Bond Future	14.04	64.9158	64.6508	64.9158	0.00
11/09/2023	GOVI On 02-November-23			GOVI	882.36	883.8810	882.3600	883.8810	819.00
11/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	34400	2	3	2	0.00
11/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	34600	2	3	2	0.00
11/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	34500	2	3	2	0.00
11/09/2023	GOVI On 01-February-24			GOVI	901.98	903.5400	901.9830	903.5400	0.00
11/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	219930	24	22	24	0.00
11/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	219830	24	22	24	0.00
11/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	220030	24	22	24	0.00
11/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 02-May-24			GOVI	921.97	923.5520	921.9670	923.5520	0.00
11/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	290030	27	29	27	0.00
11/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	290230	27	29	27	0.00
11/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	290130	27	29	27	0.00
11/09/2023	GOVI On 01-August-24			GOVI	942.36	943.9730	942.3600	943.9730	0.00
11/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	1	0	1	0.00
11/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	1	0	1	0.00
11/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	1	0	1	0.00
11/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	10100	0	1	0	0.00
11/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	10300	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	10200	0	1	0	0.00
11/09/2023	GOVI On 07-November-24			GOVI	964.25	965.8860	964.2470	965.8860	0.00
11/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	154470	17	15	17	0.00
11/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	154670	17	15	17	0.00
11/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	154570	17	15	17	0.00
11/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
11/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
11/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/09/2023	IGOV On 02-November-23			Index Future	330.04	330.9930	330.0390	330.9930	475.00
11/09/2023	IGOV On 01-February-24			Index Future	337.46	338.4350	337.4590	338.4350	0.00
11/09/2023	IGOV On 02-May-24			Index Future	345.02	346.0090	345.0150	346.0090	0.00
11/09/2023	IGOV On 01-August-24			Index Future	352.72	353.7370	352.7230	353.7370	0.00
11/09/2023	IGOV On 07-November-24			Index Future	361.00	362.0290	360.9950	362.0290	0.00
11/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	91.6550	91.6700	91.6550	0.00
11/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.32	91.6750	91.6800	91.6750	0.00
11/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.36	91.6250	91.6400	91.6250	0.00
11/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.36	91.6300	91.6400	91.6300	0.00
11/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.33	91.6500	91.6700	91.6500	0.00
11/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.32	91.6600	91.6800	91.6600	0.00
11/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.8600	91.9100	91.8600	0.00
11/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.95	91.9900	92.0500	91.9900	0.00
11/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.79	92.1350	92.2100	92.1350	0.00
11/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.73	92.1900	92.2700	92.1900	0.00
11/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.70	92.2250	92.3000	92.2250	0.00
11/09/2023	R035 On 02-November-23			Bond Future	12.04	82.5525	82.3713	82.5525	181,860.00
11/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	871	1	1	1	6,500.00
11/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	442	1	0	1	0.00
11/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	454	1	0	1	0.00
11/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	431	1	0	1	0.00
11/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	31	0	0	0	400.00
11/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	181	0	0	0	400.00
11/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4535	5	5	5	0.00
11/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	948	1	1	1	731.00
11/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7696	8	8	8	0.00
11/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2266	2	2	2	731.00
11/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2525	2	3	2	0.00
11/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	103	0	0	0	731.00
11/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1209	1	1	1	0.00
11/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	426	0	0	0	400.00
11/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5196	5	5	5	0.00
11/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	7965	8	8	8	0.00
11/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3812	4	4	4	0.00
11/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3725	4	4	4	0.00
11/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3768	4	4	4	0.00
11/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2663	3	3	3	0.00
11/09/2023	R035 On 01-February-24			Bond Future	12.16	84.3886	84.2033	84.3886	0.00
11/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	736	1	1	1	400.00
11/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7219	7	7	7	0.00
11/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	322	0	0	0	400.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2906	3	3	3	0.00
11/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2878	3	3	3	0.00
11/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2934	3	3	3	0.00
11/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2716	3	3	3	0.00
11/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2762	3	3	3	0.00
11/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2739	3	3	3	0.00
11/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6329	6	6	6	0.00
11/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	898	1	1	1	400.00
11/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8805	9	9	9	0.00
11/09/2023	R035 On 02-May-24			Bond Future	12.28	81.7446	81.5553	81.7446	0.00
11/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1249	1	1	1	0.00
11/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1236	1	1	1	0.00
11/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1262	1	1	1	0.00
11/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6908	7	7	7	0.00
11/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	6993	7	7	7	0.00
11/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6950	7	7	7	0.00
11/09/2023	R035 On 01-August-24			Bond Future	12.40	83.5501	83.3569	83.5501	0.00
11/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2600	3	3	3	0.00
11/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2578	3	3	3	0.00
11/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2621	3	3	3	0.00
11/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5626	6	6	6	0.00
11/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5688	6	6	6	0.00
11/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5658	6	6	6	0.00
11/09/2023	R035 On 07-November-24			Bond Future	12.56	80.9674	80.7701	80.9674	0.00
11/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3418	4	3	4	0.00
11/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3441	4	3	4	0.00
11/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3395	4	3	4	0.00
11/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5329	5	5	5	0.00
11/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5275	5	5	5	0.00
11/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5302	5	5	5	0.00
11/09/2023	R053 On 02-November-23			Bond Future	12.58	94.1722	93.8118	94.1722	5,189.00
11/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3400	4	3	4	0.00
11/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3444	4	3	4	0.00
11/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3356	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1711	2	2	2	0.00
11/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1661	2	2	2	0.00
11/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1686	2	2	2	0.00
11/09/2023	R053 On 01-February-24			Bond Future	12.69	96.2667	95.8983	96.2667	0.00
11/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5044	5	5	5	0.00
11/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5002	5	5	5	0.00
11/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5085	5	5	5	0.00
11/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3347	3	3	3	0.00
11/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3401	3	3	3	0.00
11/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3374	3	3	3	0.00
11/09/2023	R053 On 02-May-24			Bond Future	12.81	92.5331	92.1567	92.5331	0.00
11/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5940	6	6	6	0.00
11/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5980	6	6	6	0.00
11/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5901	6	6	6	0.00
11/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4455	4	4	4	0.00
11/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4400	4	4	4	0.00
11/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4427	4	4	4	0.00
11/09/2023	R053 On 01-August-24			Bond Future	12.93	94.5758	94.1914	94.5758	0.00
11/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6670	7	7	7	0.00
11/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6709	7	7	7	0.00
11/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6632	7	7	7	0.00
11/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5304	5	5	5	0.00
11/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5249	5	5	5	0.00
11/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5276	5	5	5	0.00
11/09/2023	R053 On 07-November-24			Bond Future	13.08	90.8904	90.4975	90.8904	0.00
11/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5394	6	5	6	0.00
11/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5361	6	5	6	0.00
11/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5428	6	5	6	0.00
11/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7293	7	7	7	0.00
11/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7365	7	7	7	0.00
11/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7329	7	7	7	0.00
11/09/2023	R186 On 02-November-23			Bond Future	8.98	108.0034	108.0329	108.0034	124,675.00
11/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1375	1	1	1	0.00
11/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1354	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1397	1	1	1	0.00
11/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	899	1	1	1	1,715.00
11/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3882	4	4	4	0.00
11/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	21	0	0	0	1,715.00
11/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	426	0	0	0	0.00
11/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	246	0	0	0	0.00
11/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	257	0	0	0	0.00
11/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	251	0	0	0	0.00
11/09/2023	R186 On 01-February-24			Bond Future	8.97	105.0954	105.1254	105.0954	0.00
11/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1885	2	2	2	0.00
11/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1903	2	2	2	0.00
11/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1866	2	2	2	0.00
11/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	529	1	1	1	0.00
11/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	516	1	1	1	0.00
11/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	522	1	1	1	0.00
11/09/2023	R186 On 02-May-24			Bond Future	8.97	107.4219	107.4529	107.4219	0.00
11/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	295	0	0	0	0.00
11/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	300	0	0	0	0.00
11/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	291	0	0	0	0.00
11/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3657	4	4	4	0.00
11/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2407	2	2	2	2,030.00
11/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	363	0	0	0	2,030.00
11/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	635	1	1	1	0.00
11/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2613	3	3	3	0.00
11/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2575	3	3	3	0.00
11/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2593	3	3	3	0.00
11/09/2023	R186 On 01-August-24			Bond Future	8.96	104.4855	104.5174	104.4855	0.00
11/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	993	1	1	1	0.00
11/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	1005	1	1	1	0.00
11/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	983	1	1	1	0.00
11/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1595	2	2	2	0.00
11/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1573	2	2	2	0.00
11/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1584	2	2	2	0.00
11/09/2023	R186 On 07-November-24			Bond Future	9.00	106.9022	106.9354	106.9022	0.00
11/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1523	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1535	2	2	2	0.00
11/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1511	1	2	1	0.00
11/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1260	1	1	1	0.00
11/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1245	1	1	1	0.00
11/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1252	1	1	1	0.00
11/09/2023	R197 On 02-November-23			Bond Future	341.44	341.4685	341.4430	341.4685	0.00
11/09/2023	R202 On 02-November-23			Bond Future	254.60	254.9280	254.5990	254.9280	4,618.00
11/09/2023	R202 On 01-February-24			Bond Future	255.35	255.6835	255.3473	255.6835	460.00
11/09/2023	R202 On 02-May-24			Bond Future	261.06	261.4048	261.0617	261.4048	0.00
11/09/2023	R202 On 01-August-24			Bond Future	261.79	262.1438	261.7902	262.1438	0.00
11/09/2023	R202 On 07-November-24			Bond Future	267.92	268.2809	267.9203	268.2809	0.00
11/09/2023	R209 On 02-November-23			Bond Future	12.11	63.6549	63.4962	63.6549	26,360.00
11/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	252	0	0	0	0.00
11/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	260	0	0	0	0.00
11/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	245	0	0	0	0.00
11/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	3984	4	4	4	0.00
11/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3900	4	4	4	0.00
11/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3942	4	4	4	0.00
11/09/2023	R209 On 01-February-24			Bond Future	12.22	65.0707	64.9084	65.0707	1,690.00
11/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2208	2	2	2	0.00
11/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2185	2	2	2	0.00
11/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2231	2	2	2	0.00
11/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2580	3	3	3	0.00
11/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2625	3	3	3	0.00
11/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2602	3	3	3	0.00
11/09/2023	R209 On 02-May-24			Bond Future	12.33	63.3582	63.1926	63.3582	0.00
11/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1012	1	1	1	0.00
11/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1001	1	1	1	0.00
11/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1023	1	1	1	0.00
11/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6387	6	6	6	0.00
11/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6465	6	6	6	0.00
11/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6426	6	6	6	0.00
11/09/2023	R209 On 01-August-24			Bond Future	12.44	64.7574	64.5882	64.7574	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2189	2	2	2	0.00
11/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2171	2	2	2	0.00
11/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2206	2	2	2	0.00
11/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5120	5	5	5	0.00
11/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5178	5	5	5	0.00
11/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5149	5	5	5	0.00
11/09/2023	R209 On 07-November-24			Bond Future	12.59	63.0989	62.9261	63.0989	0.00
11/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3098	3	3	3	0.00
11/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3078	3	3	3	0.00
11/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3119	3	3	3	0.00
11/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4680	5	5	5	0.00
11/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4729	5	5	5	0.00
11/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4704	5	5	5	0.00
11/09/2023	R210 On 02-November-23			Bond Future	226.60	226.8088	226.6037	226.8088	206.00
11/09/2023	R210 On 01-February-24			Bond Future	231.70	231.9084	231.6986	231.9084	300.00
11/09/2023	R210 On 02-May-24			Bond Future	233.63	233.8420	233.6265	233.8420	0.00
11/09/2023	R210 On 01-August-24			Bond Future	238.84	239.0625	238.8429	239.0625	0.00
11/09/2023	R210 On 07-November-24			Bond Future	241.10	241.3243	241.0999	241.3243	0.00
11/09/2023	R213 On 02-November-23			Bond Future	10.99	81.7023	81.5965	81.7023	31,532.00
11/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1547	2	2	2	0.00
11/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1520	2	2	2	0.00
11/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1574	2	2	2	0.00
11/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7006	7	7	7	0.00
11/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1102	1	1	1	731.00
11/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2488	3	2	3	731.00
11/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1313	1	1	1	0.00
11/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	59	0	0	0	731.00
11/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	578	1	1	1	0.00
11/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	970	1	1	1	0.00
11/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1002	1	1	1	0.00
11/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	986	1	1	1	0.00
11/09/2023	R213 On 01-February-24			Bond Future	11.09	83.5195	83.4112	83.5195	0.00
11/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3787	4	4	4	0.00
11/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3816	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3759	4	4	4	0.00
11/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1239	1	1	1	0.00
11/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1216	1	1	1	0.00
11/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1227	1	1	1	0.00
11/09/2023	R213 On 02-May-24			Bond Future	11.18	81.8096	81.6993	81.8096	0.00
11/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1178	1	1	1	0.00
11/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1190	1	1	1	0.00
11/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1165	1	1	1	0.00
11/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4960	5	5	5	0.00
11/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4898	5	5	5	0.00
11/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4929	5	5	5	0.00
11/09/2023	R213 On 01-August-24			Bond Future	11.29	83.6170	83.5044	83.6170	0.00
11/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2243	2	2	2	0.00
11/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2261	2	2	2	0.00
11/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2225	2	2	2	0.00
11/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3940	4	4	4	0.00
11/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3895	4	4	4	0.00
11/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3917	4	4	4	0.00
11/09/2023	R213 On 07-November-24			Bond Future	11.43	81.9913	81.8764	81.9913	0.00
11/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2923	3	3	3	0.00
11/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2943	3	3	3	0.00
11/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2904	3	3	3	0.00
11/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3755	4	4	4	0.00
11/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3716	4	4	4	0.00
11/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3735	4	4	4	0.00
11/09/2023	R214 On 02-November-23			Bond Future	12.52	59.2084	58.9787	59.2084	21,767.00
11/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	100	0	0	0	0.00
11/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	103	0	0	0	0.00
11/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	96	0	0	0	0.00
11/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5376	5	5	5	0.00
11/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5278	5	5	5	0.00
11/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5327	5	5	5	0.00
11/09/2023	R214 On 01-February-24			Bond Future	12.64	60.5253	60.2904	60.5253	0.00
11/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1447	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1484	2	1	2	0.00
11/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1466	2	1	2	0.00
11/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3734	4	4	4	0.00
11/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3704	4	4	4	0.00
11/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3764	4	4	4	0.00
11/09/2023	R214 On 02-May-24			Bond Future	12.75	58.5604	58.3205	58.5604	0.00
11/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	914	1	1	1	0.00
11/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	904	1	1	1	0.00
11/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	924	1	1	1	0.00
11/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7056	7	7	7	0.00
11/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7140	7	7	7	0.00
11/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7098	7	7	7	0.00
11/09/2023	R214 On 01-August-24			Bond Future	12.86	59.8539	59.6088	59.8539	0.00
11/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2184	2	2	2	0.00
11/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2167	2	2	2	0.00
11/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2202	2	2	2	0.00
11/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5335	5	5	5	0.00
11/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5396	5	5	5	0.00
11/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5365	5	5	5	0.00
11/09/2023	R214 On 07-November-24			Bond Future	13.01	57.9313	57.6807	57.9313	0.00
11/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3073	3	3	3	0.00
11/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3053	3	3	3	0.00
11/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3094	3	3	3	0.00
11/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4804	5	5	5	0.00
11/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4854	5	5	5	0.00
11/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4829	5	5	5	0.00
11/09/2023	R248 On 02-November-23			Bond Future	12.66	72.5619	72.2848	72.5619	232,739.00
11/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	87	0	0	0	0.00
11/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	90	0	0	0	0.00
11/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	84	0	0	0	0.00
11/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	264	0	0	0	207.00
11/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1408	2	1	2	207.00
11/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5309	6	5	6	0.00
11/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	428	0	0	0	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2309	2	2	2	0.00
11/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5338	5	5	5	0.00
11/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7276	7	7	7	0.00
11/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7151	7	7	7	0.00
11/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7213	7	7	7	0.00
11/09/2023	R248 On 01-February-24			Bond Future	12.78	74.1757	73.8924	74.1757	0.00
11/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1495	2	1	2	0.00
11/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1514	2	2	2	0.00
11/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1475	2	1	2	0.00
11/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1809	2	2	2	1,000.00
11/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	567	1	1	1	1,000.00
11/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4963	5	5	5	0.00
11/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1879	2	2	2	1,000.00
11/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4517	4	5	4	0.00
11/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8215	8	8	8	0.00
11/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5126	5	5	5	0.00
11/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5046	5	5	5	0.00
11/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5086	5	5	5	0.00
11/09/2023	R248 On 02-May-24			Bond Future	12.90	71.3691	71.0796	71.3691	0.00
11/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	973	1	1	1	0.00
11/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	984	1	1	1	0.00
11/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	962	1	1	1	0.00
11/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9503	9	10	9	0.00
11/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9394	9	9	9	0.00
11/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9448	9	9	9	0.00
11/09/2023	R248 On 01-August-24			Bond Future	13.02	72.9452	72.6496	72.9452	13,000.00
11/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2658	3	3	3	0.00
11/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2680	3	3	3	0.00
11/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2637	3	3	3	0.00
11/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6626	6	7	6	0.00
11/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6553	6	7	6	0.00
11/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6589	6	7	6	0.00
11/09/2023	R248 On 07-November-24			Bond Future	13.17	70.1800	69.8778	70.1800	0.00
11/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3885	4	4	4	0.00
11/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3910	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3860	4	4	4	0.00
11/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5939	6	6	6	0.00
11/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5881	6	6	6	0.00
11/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5910	6	6	6	0.00
11/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00