



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For October 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	2025 On 02-November-23			Bond Future	172.7425	172.6693	172.7425	172.6693	4,757
10/10/2023	2025 On 01-February-24			Bond Future	174.8145	174.7397	174.8145	174.7397	9,802
10/10/2023	2025 On 02-May-24			Bond Future	178.7909	178.7143	178.7909	178.7143	0
10/10/2023	2025 On 01-August-24			Bond Future	181.0814	181.0031	181.0814	181.0031	0
10/10/2023	2025 On 07-November-24			Bond Future	185.4630	185.3822	185.4630	185.3822	0
10/10/2023	2029 On 02-November-23			Bond Future	124.8304	124.7771	124.8304	124.7771	1,782
10/10/2023	2029 On 01-February-24			Bond Future	127.6231	127.5687	127.6231	127.5687	2,664
10/10/2023	2029 On 02-May-24			Bond Future	129.1606	129.1049	129.1606	129.1049	0
10/10/2023	2029 On 01-August-24			Bond Future	132.1431	132.0860	132.1431	132.0860	0
10/10/2023	2029 On 07-November-24			Bond Future	133.9401	133.8815	133.9401	133.8815	0
10/10/2023	2030 On 02-November-23			Bond Future	10.7914	10.9345	89.6971	89.1128	42,866

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
10/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5189.0900	5773.3500	5.1891	5.7734	0
10/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.2500	0.0500	0.0003	0.0001	500
10/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3793.4300	4377.4900	3.7934	4.3775	0
10/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	3.2200	0.8600	0.0032	0.0009	800
10/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3022.7200	3604.6200	3.0227	3.6046	0
10/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	104.2300	49.7300	0.1042	0.0497	500
10/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1768.4300	2298.1900	1.7684	2.2982	0
10/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	379.1000	225.6600	0.3791	0.2257	500
10/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1084.8200	1515.6400	1.0848	1.5156	0
10/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	740.5200	493.7300	0.7405	0.4937	0
10/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	705.1200	1042.5900	0.7051	1.0426	0
10/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	764.0200	512.0600	0.7640	0.5121	0
10/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	687.6800	1019.9800	0.6877	1.0200	0
10/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	787.8700	530.7600	0.7879	0.5308	0
10/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	670.6100	997.7600	0.6706	0.9978	0
10/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1637.5200	1243.4800	1.6375	1.2435	500
10/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	303.7400	493.9600	0.3037	0.4940	0
10/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2694.6600	2207.2600	2.6947	2.2073	0
10/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	126.0700	222.9300	0.1261	0.2229	500
10/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3202.2500	2687.3700	3.2023	2.6874	0
10/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	83.3000	152.6800	0.0833	0.1527	800
10/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5813.8300	5240.5300	5.8138	5.2405	0
10/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	9.4500	20.4100	0.0095	0.0204	500
10/10/2023	2030 On 01-February-24			Bond Future	10.8863	11.0374	87.6758	87.0787	54,684
10/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	331.5200	259.8500	0.3315	0.2599	400
10/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5756.2400	6281.7200	5.7562	6.2817	0
10/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	512.3000	406.9200	0.5123	0.4069	500
10/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4580.5100	5072.2800	4.5805	5.0723	0
10/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	540.1000	429.7500	0.5401	0.4298	1,360
10/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4440.4900	4927.2900	4.4405	4.9273	0
10/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	591.8900	472.4300	0.5919	0.4724	500
10/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4199.5100	4677.2000	4.1995	4.6772	0
10/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	647.9000	518.7700	0.6479	0.5188	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3963.9200	4431.9400	3.9639	4.4319	0
10/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	726.4900	584.1400	0.7265	0.5841	200
10/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3669.3000	4124.1000	3.6693	4.1241	0
10/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	984.4600	802.8700	0.9845	0.8029	500
10/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2982.1600	3397.7200	2.9822	3.3977	0
10/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2039.0700	1734.2600	2.0391	1.7343	0
10/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1589.2800	1881.6200	1.5893	1.8816	700
10/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2778.2900	2411.6400	2.7783	2.4116	0
10/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1116.7900	1347.2900	1.1168	1.3473	1,360
10/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2882.4200	2508.2700	2.8824	2.5083	0
10/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1066.1100	1289.1100	1.0661	1.2891	0
10/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2908.7900	2532.7900	2.9088	2.5328	0
10/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1053.8400	1274.9900	1.0538	1.2750	0
10/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2935.0800	2557.2300	2.9351	2.5572	0
10/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1041.5000	1260.8000	1.0415	1.2608	0
10/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4006.3500	3565.3100	4.0064	3.5653	0
10/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	661.0800	817.1900	0.6611	0.8172	200
10/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4308.2400	3853.0800	4.3082	3.8531	0
10/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	586.1000	728.0900	0.5861	0.7281	500
10/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4338.8100	3882.3100	4.3388	3.8823	0
10/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	579.1000	719.7500	0.5791	0.7198	500
10/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5086.7400	4600.6100	5.0867	4.6006	0
10/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	431.6500	542.6700	0.4317	0.5427	400
10/10/2023	2030 On 02-May-24			Bond Future	10.9852	11.1449	89.6494	89.0387	0
10/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	664.5200	552.0500	0.6645	0.5521	1,000
10/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5944.3800	6442.5600	5.9444	6.4426	0
10/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	771.2700	643.5100	0.7713	0.6435	0
10/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5434.0100	5916.9000	5.4340	5.9169	0
10/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	778.7400	649.9300	0.7787	0.6499	0
10/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5400.5200	5882.3600	5.4005	5.8824	0
10/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	786.4800	656.5800	0.7865	0.6566	0
10/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5367.3200	5848.0700	5.3673	5.8481	0
10/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1077.1700	908.2200	1.0772	0.9082	1,000
10/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4319.6500	4761.3500	4.3197	4.7614	0

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10/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1690.4100	1453.7200	1.6904	1.4537	500
10/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3107.3700	3481.3300	3.1074	3.4813	0
10/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2029.7200	1761.2200	2.0297	1.7612	1,080
10/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2667.2400	3009.3900	2.6672	3.0094	0
10/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2628.1800	2311.8800	2.6282	2.3119	500
10/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2112.4400	2406.7900	2.1124	2.4068	0
10/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4671.4400	4241.8300	4.6714	4.2418	0
10/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1098.1600	1279.2000	1.0982	1.2792	1,000
10/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5930.8100	5455.8800	5.9308	5.4559	0
10/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	772.2900	908.0100	0.7723	0.9080	1,080
10/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8262.9800	7732.5200	8.2630	7.7325	0
10/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	419.6000	499.7900	0.4196	0.4998	500
10/10/2023	2030 On 01-August-24			Bond Future	11.0866	11.2558	87.6931	87.0684	0
10/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1502.1100	1295.4000	1.5021	1.2954	0
10/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4209.7800	4627.7300	4.2098	4.6277	0
10/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1515.9400	1307.8700	1.5159	1.3079	0
10/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4185.1200	4601.7100	4.1851	4.6017	0
10/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1529.5600	1320.1500	1.5296	1.3202	0
10/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4160.2600	4575.5100	4.1603	4.5755	0
10/10/2023	2030 On 07-November-24			Bond Future	11.2150	11.3953	89.7903	89.1503	221
10/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2057.8000	1803.7800	2.0578	1.8038	0
10/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3771.4100	4157.3500	3.7714	4.1574	0
10/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2073.5100	1818.2100	2.0735	1.8182	0
10/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3750.6100	4135.2700	3.7506	4.1353	0
10/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2089.2900	1832.6900	2.0893	1.8327	0
10/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3729.9100	4113.2700	3.7299	4.1133	0
10/10/2023	2032 On 02-November-23			Bond Future	11.6724	11.8105	82.8279	82.1937	119,944
10/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
10/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6417.7500	7051.9500	6.4178	7.0520	0
10/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0400	0.0100	0.0000	0.0000	500
10/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5255.6300	5889.8000	5.2556	5.8898	0
10/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0400	0.0100	0.0000	0.0000	500
10/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5205.5500	5839.7200	5.2056	5.8397	0
10/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.1900	0.0400	0.0002	0.0000	500

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10/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4607.7000	5241.7500	4.6077	5.2418	0
10/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.9800	0.2400	0.0010	0.0002	10,000
10/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3917.5600	4551.0200	3.9176	4.5510	0
10/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	4.7000	1.3100	0.0047	0.0013	0
10/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3188.9700	3819.7800	3.1890	3.8198	500
10/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	16.7200	5.7500	0.0167	0.0058	500
10/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2765.5200	3388.7500	2.7655	3.3888	0
10/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	65.8000	28.5400	0.0658	0.0285	0
10/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2190.7200	2787.6600	2.1907	2.7877	0
10/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	71.8400	31.6400	0.0718	0.0316	0
10/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2149.0200	2743.0200	2.1490	2.7430	0
10/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	78.2300	34.9600	0.0782	0.0350	0
10/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2107.7000	2698.6300	2.1077	2.6986	0
10/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	107.9300	51.0000	0.1079	0.0510	0
10/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1946.9300	2524.2000	1.9469	2.5242	500
10/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	405.2700	241.3900	0.4053	0.2414	0
10/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1206.7500	1677.0700	1.2068	1.6771	500
10/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	613.6700	392.1400	0.6137	0.3921	0
10/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	949.1200	1361.7900	0.9491	1.3618	15,500
10/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1097.0700	772.8800	1.0971	0.7729	0
10/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	602.3100	912.3200	0.6023	0.9123	500
10/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1480.2900	1094.9000	1.4803	1.0949	0
10/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	438.1800	686.9900	0.4382	0.6870	0
10/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2817.1200	2299.5700	2.8171	2.2996	0
10/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	161.7500	278.4000	0.1618	0.2784	500
10/10/2023	2032 On 01-February-24			Bond Future	11.7909	11.9354	84.6605	84.0123	76,644
10/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	149.5300	114.0500	0.1495	0.1141	1,200
10/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8726.8000	9339.5100	8.7268	9.3395	0
10/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	399.2200	314.3200	0.3992	0.3143	500
10/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6059.9800	6623.2700	6.0600	6.6233	0
10/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	518.5900	412.2700	0.5186	0.4123	1,200
10/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5347.6800	5889.5500	5.3477	5.8896	0
10/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	534.4300	425.3500	0.5344	0.4254	200
10/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5266.3600	5805.4700	5.2664	5.8055	0

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10/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	846.2000	687.1000	0.8462	0.6871	500
10/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4090.0100	4579.1000	4.0900	4.5791	0
10/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2026.7100	1728.4500	2.0267	1.7285	0
10/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2211.6800	2561.6100	2.2117	2.5616	200
10/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2217.6100	1901.7900	2.2176	1.9018	0
10/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2041.6500	2374.0200	2.0417	2.3740	0
10/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2242.0800	1924.0800	2.2421	1.9241	0
10/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2021.1500	2351.3400	2.0212	2.3513	0
10/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2266.6800	1946.5100	2.2667	1.9465	0
10/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2000.8100	2328.8300	2.0008	2.3288	0
10/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4129.1600	3682.1600	4.1292	3.6822	0
10/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1010.7200	1211.9100	1.0107	1.2119	200
10/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4518.3600	4052.1200	4.5184	4.0521	0
10/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	887.7100	1069.6600	0.8877	1.0697	1,200
10/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4883.7600	4401.1300	4.8838	4.4011	0
10/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	787.4500	953.0100	0.7875	0.9530	500
10/10/2023	2032 On 02-May-24			Bond Future	11.9108	12.0621	82.4035	81.7407	0
10/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	615.5000	513.6900	0.6155	0.5137	1,000
10/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7833.6900	8394.7300	7.8337	8.3947	0
10/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	748.4600	628.3200	0.7485	0.6283	0
10/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7087.5000	7630.2100	7.0875	7.6302	0
10/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	756.4500	635.2200	0.7565	0.6352	0
10/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7046.9700	7588.5900	7.0470	7.5886	0
10/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	764.5000	642.1900	0.7645	0.6422	0
10/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7006.5500	7547.0900	7.0066	7.5471	0
10/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	789.2600	663.6300	0.7893	0.6636	500
10/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6886.0800	7423.3000	6.8861	7.4233	0
10/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	840.5100	708.1100	0.8405	0.7081	1,550
10/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6647.8100	7178.2600	6.6478	7.1783	0
10/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1041.3100	883.3000	1.0413	0.8833	1,000
10/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5844.9700	6349.8100	5.8450	6.3498	0
10/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1302.4800	1113.1900	1.3025	1.1132	500
10/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5023.9500	5497.5100	5.0240	5.4975	0
10/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1674.3700	1445.2100	1.6744	1.4452	1,550

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4193.5800	4627.2700	4.1936	4.6273	0
10/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5534.1800	5066.6200	5.5342	5.0666	0
10/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1325.8000	1521.0900	1.3258	1.5211	1,000
10/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6421.1400	5922.6500	6.4211	5.9227	0
10/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1073.4700	1237.8300	1.0735	1.2378	500
10/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6972.9200	6457.7800	6.9729	6.4578	0
10/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	944.3100	1092.0200	0.9443	1.0920	1,550
10/10/2023	2032 On 01-August-24			Bond Future	12.0315	12.1902	84.2874	83.6093	0
10/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1535.5400	1332.3100	1.5355	1.3323	0
10/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5532.5700	6007.3800	5.5326	6.0074	0
10/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1548.2900	1343.7500	1.5483	1.3438	0
10/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5499.6100	5973.1100	5.4996	5.9731	0
10/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1561.1200	1355.2600	1.5611	1.3553	0
10/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5466.7600	5938.9400	5.4668	5.9389	0
10/10/2023	2032 On 07-November-24			Bond Future	12.1874	12.3547	82.1358	81.4412	243
10/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2004.3700	1759.0000	2.0044	1.7590	0
10/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5072.7300	5521.9500	5.0727	5.5220	0
10/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2018.5500	1771.8700	2.0186	1.7719	0
10/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5043.1200	5491.0300	5.0431	5.4910	0
10/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2033.1200	1785.1200	2.0331	1.7851	0
10/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5013.9400	5460.5300	5.0139	5.4605	0
10/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2289.2700	2020.2200	2.2893	2.0202	1,615
10/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4617.2200	5042.7600	4.6172	5.0428	0
10/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6473.5800	5988.8600	6.4736	5.9889	0
10/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1763.2000	1973.0700	1.7632	1.9731	1,615
10/10/2023	2033 On 02-November-23			Bond Future	117.3586	117.0450	117.3586	117.0450	1,771
10/10/2023	2033 On 01-February-24			Bond Future	119.9841	119.6636	119.9841	119.6636	6,284
10/10/2023	2033 On 02-May-24			Bond Future	121.2525	120.9247	121.2525	120.9247	0
10/10/2023	2033 On 01-August-24			Bond Future	124.0524	123.7169	124.0524	123.7169	0
10/10/2023	2033 On 07-November-24			Bond Future	125.5551	125.2112	125.5551	125.2112	0
10/10/2023	2037 On 02-November-23			Bond Future	12.6154	12.7382	76.0971	75.4761	36,565
10/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	7.5900	4.0500	0.0076	0.0041	0
10/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5737.7500	6355.2100	5.7378	6.3552	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	8.1000	4.3300	0.0081	0.0043	0
10/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5681.4900	6298.7200	5.6815	6.2987	0
10/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	8.6500	4.6400	0.0087	0.0046	0
10/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5625.3300	6242.3200	5.6253	6.2423	0
10/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	118.6900	73.4700	0.1187	0.0735	731
10/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3243.3600	3819.1400	3.2434	3.8191	0
10/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	793.2200	574.8700	0.7932	0.5749	731
10/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1281.1900	1683.8400	1.2812	1.6838	0
10/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6104.2300	5501.0900	6.1042	5.5011	0
10/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	18.5600	36.4200	0.0186	0.0364	731
10/10/2023	2037 On 01-February-24			Bond Future	12.7452	12.8730	73.5246	72.8899	121,091
10/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	962.6200	799.5100	0.9626	0.7995	2,500
10/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4348.1200	4819.7200	4.3481	4.8197	0
10/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1347.9200	1139.1500	1.3479	1.1392	0
10/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3571.4800	3997.4200	3.5715	3.9974	0
10/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1367.3500	1156.4400	1.3674	1.1564	0
10/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3538.7100	3962.5100	3.5387	3.9625	0
10/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1386.9500	1173.9000	1.3870	1.1739	0
10/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3506.1600	3927.8200	3.5062	3.9278	0
10/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2873.8300	2531.3000	2.8738	2.5313	0
10/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1958.5100	2250.6900	1.9585	2.2507	2,500
10/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6281.6200	5778.9500	6.2816	5.7790	0
10/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	696.6600	828.7000	0.6967	0.8287	2,500
10/10/2023	2037 On 02-May-24			Bond Future	12.8769	13.0099	75.1796	74.5305	0
10/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	672.6800	570.0000	0.6727	0.5700	0
10/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8319.4000	8865.7800	8.3194	8.8658	0
10/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	681.3200	577.5500	0.6813	0.5776	0
10/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8271.2900	8816.5800	8.2713	8.8166	0
10/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	690.0500	585.1800	0.6901	0.5852	0
10/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8223.3200	8767.5100	8.2233	8.7675	0
10/10/2023	2037 On 01-August-24			Bond Future	13.0128	13.1515	72.6420	71.9780	0
10/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1776.8200	1573.9500	1.7768	1.5740	0
10/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6434.3200	6895.3900	6.4343	6.8954	0
10/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1791.6200	1587.4600	1.7916	1.5875	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6396.3500	6856.1300	6.3964	6.8561	0
10/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1806.5100	1601.0500	1.8065	1.6011	1,383
10/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6358.5200	6817.0000	6.3585	6.8170	0
10/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4115.4700	3760.7700	4.1155	3.7608	0
10/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3363.4100	3672.6500	3.3634	3.6727	1,383
10/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	6019.1500	5584.9600	6.0192	5.5850	0
10/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2275.6500	2505.4000	2.2757	2.5054	1,383
10/10/2023	2037 On 07-November-24			Bond Future	13.1691	13.3140	74.3779	73.6978	469
10/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2664.4400	2399.7700	2.6644	2.3998	0
10/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5579.8200	5995.2900	5.5798	5.9953	0
10/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2684.2900	2418.2800	2.6843	2.4183	0
10/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5549.6200	5963.7500	5.5496	5.9638	0
10/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2704.2200	2436.8800	2.7042	2.4369	0
10/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5519.5400	5932.3400	5.5195	5.9323	0
10/10/2023	2038 On 02-November-23			Bond Future	126.6931	126.5235	126.6931	126.5235	2,726
10/10/2023	2038 On 01-February-24			Bond Future	127.5106	127.3375	127.5106	127.3375	1,961
10/10/2023	2038 On 02-May-24			Bond Future	130.4111	130.2339	130.4111	130.2339	0
10/10/2023	2038 On 01-August-24			Bond Future	131.3546	131.1734	131.3546	131.1734	0
10/10/2023	2038 On 07-November-24			Bond Future	134.5319	134.3460	134.5319	134.3460	0
10/10/2023	2040 On 02-November-23			Bond Future	12.8258	12.9435	76.5236	75.8978	20,105
10/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1.1700	0.6100	0.0012	0.0006	875
10/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7668.8000	8294.0100	7.6688	8.2940	0
10/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	2.1700	1.1500	0.0022	0.0012	0
10/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7172.7100	7797.4600	7.1727	7.7975	0
10/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	2.3400	1.2400	0.0023	0.0012	0
10/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7111.0700	7735.7400	7.1111	7.7357	0
10/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	2.5200	1.3400	0.0025	0.0013	0
10/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7049.5200	7674.1100	7.0495	7.6741	0
10/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	10.1500	5.6600	0.0102	0.0057	128
10/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5837.5600	6458.8400	5.8376	6.4588	0
10/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	61.9200	37.5200	0.0619	0.0375	225
10/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4112.6900	4714.0600	4.1127	4.7141	0
10/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	555.3900	393.7700	0.5554	0.3938	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1779.3800	2243.5300	1.7794	2.2435	0
10/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1518.0800	1183.1400	1.5181	1.1831	0
10/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	752.6600	1043.4900	0.7527	1.0435	875
10/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1975.9100	1582.5000	1.9759	1.5825	0
10/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	531.2600	763.6200	0.5313	0.7636	1,100
10/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4262.2000	3705.0200	4.2622	3.7050	0
10/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	100.9500	169.5400	0.1010	0.1695	128
10/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5452.7200	4860.3700	5.4527	4.8604	0
10/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	41.2600	74.6800	0.0413	0.0747	1,100
10/10/2023	2040 On 01-February-24			Bond Future	12.9570	13.0795	73.7102	73.0706	136,177
10/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	1055.8700	885.7600	1.0559	0.8858	0
10/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4472.1200	4941.6300	4.4721	4.9416	0
10/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	1073.0900	900.9200	1.0731	0.9009	0
10/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4432.9100	4900.3600	4.4329	4.9004	0
10/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	1090.3500	916.1200	1.0904	0.9161	0
10/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4393.8000	4859.1900	4.3938	4.8592	0
10/10/2023	2040 On 02-May-24			Bond Future	13.0897	13.2171	75.3693	74.7153	0
10/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	664.3400	565.9800	0.6643	0.5660	0
10/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9050.1100	9605.7900	9.0501	9.6058	0
10/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	673.1200	573.6800	0.6731	0.5737	0
10/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8997.7000	9552.3000	8.9977	9.5523	0
10/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	681.9800	581.4500	0.6820	0.5815	0
10/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8945.4500	9498.9600	8.9455	9.4990	0
10/10/2023	2040 On 01-August-24			Bond Future	13.2266	13.3593	72.5856	71.9166	0
10/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1927.8100	1719.4300	1.9278	1.7194	0
10/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6769.0700	7229.7600	6.7691	7.2298	0
10/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1943.7300	1734.0300	1.9437	1.7340	0
10/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6728.8600	7188.2300	6.7289	7.1882	0
10/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1959.7300	1748.7200	1.9597	1.7487	0
10/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6688.8000	7146.8600	6.6888	7.1469	0
10/10/2023	2040 On 07-November-24			Bond Future	13.3827	13.5214	74.3199	73.6345	953
10/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3039.7100	2761.8800	3.0397	2.7619	0
10/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5823.4500	6231.0000	5.8235	6.2310	0
10/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3061.4600	2782.3000	3.0615	2.7823	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5792.3900	6198.6100	5.7924	6.1986	0
10/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3082.9900	2802.5000	3.0830	2.8025	0
10/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5761.1700	6166.0600	5.7612	6.1661	0
10/10/2023	2044 On 02-November-23			Bond Future	12.9099	13.0276	72.6618	72.0401	35,281
10/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.8200	0.4300	0.0008	0.0004	0
10/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7920.3300	8541.5900	7.9203	8.5416	0
10/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.8900	0.4600	0.0009	0.0005	0
10/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7856.8100	8478.0300	7.8568	8.4780	0
10/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.9700	0.5000	0.0010	0.0005	0
10/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7793.3900	8414.5700	7.7934	8.4146	0
10/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	20.4200	11.7100	0.0204	0.0117	5,860
10/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5160.7500	5773.6900	5.1608	5.7737	0
10/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	662.0000	474.2200	0.6620	0.4742	0
10/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1521.7800	1955.6500	1.5218	1.9557	5,860
10/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1313.6500	1005.4500	1.3137	1.0055	0
10/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	836.8400	1150.2900	0.8368	1.1503	6,375
10/10/2023	2044 On 01-February-24			Bond Future	13.0378	13.1602	69.8881	69.2527	70,121
10/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	838.1600	696.1400	0.8382	0.6961	0
10/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5058.2300	5551.5900	5.0582	5.5516	0
10/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	852.9500	709.0200	0.8530	0.7090	0
10/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5015.3100	5506.7600	5.0153	5.5068	0
10/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	867.9200	722.0500	0.8679	0.7221	0
10/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4972.6500	5462.1600	4.9727	5.4622	0
10/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	3105.8400	2756.5300	3.1058	2.7565	0
10/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2010.8100	2296.8800	2.0108	2.2969	5,000
10/10/2023	2044 On 02-May-24			Bond Future	13.1668	13.2941	71.4611	70.8115	0
10/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	631.1800	537.0800	0.6312	0.5371	0
10/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9242.9100	9798.4800	9.2429	9.7985	0
10/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	639.7300	544.5800	0.6397	0.5446	0
10/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9188.9400	9743.4600	9.1889	9.7435	0
10/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	648.3800	552.1500	0.6484	0.5522	0
10/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9135.1500	9688.5900	9.1352	9.6886	0
10/10/2023	2044 On 01-August-24			Bond Future	13.2996	13.4322	68.7133	68.0487	0
10/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1746.3900	1553.6300	1.7464	1.5536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7245.0100	7716.8400	7.2450	7.7168	0
10/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1761.6100	1567.5600	1.7616	1.5676	0
10/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7202.7600	7673.3000	7.2028	7.6733	0
10/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1776.7000	1581.3700	1.7767	1.5814	0
10/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7160.4400	7629.7000	7.1604	7.6297	0
10/10/2023	2044 On 07-November-24			Bond Future	13.4505	13.5890	70.3549	69.6740	0
10/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	3035.4300	2759.1100	3.0354	2.7591	0
10/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5860.7200	6265.2500	5.8607	6.2653	0
10/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	3057.0100	2779.3900	3.0570	2.7794	0
10/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5829.2300	6232.4600	5.8292	6.2325	0
10/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	3078.6800	2799.7300	3.0787	2.7997	0
10/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5797.9000	6199.8000	5.7979	6.1998	0
10/10/2023	2046 On 02-November-23			Bond Future	108.3185	108.0480	108.3185	108.0480	10,546
10/10/2023	2046 On 01-February-24			Bond Future	110.7418	110.4653	110.7418	110.4653	10,593
10/10/2023	2046 On 02-May-24			Bond Future	111.1150	110.8325	111.1150	110.8325	0
10/10/2023	2046 On 01-August-24			Bond Future	113.6807	113.3914	113.6807	113.3914	0
10/10/2023	2046 On 07-November-24			Bond Future	114.2295	113.9333	114.2295	113.9333	0
10/10/2023	2050 On 02-November-23			Bond Future	109.7499	109.9140	109.7499	109.9140	9,770
10/10/2023	2050 On 01-February-24			Bond Future	109.9579	110.1256	109.9579	110.1256	9,695
10/10/2023	2050 On 02-May-24			Bond Future	112.4590	112.6304	112.4590	112.6304	0
10/10/2023	2050 On 01-August-24			Bond Future	112.7516	112.9272	112.7516	112.9272	0
10/10/2023	2050 On 07-November-24			Bond Future	115.4787	115.6581	115.4787	115.6581	0
10/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	AL37 On 02-November-23			Index Future	896.9930	892.6410	896.9930	892.6410	0
10/10/2023	AL37 On 01-February-24			Index Future	916.8390	912.3910	916.8390	912.3910	0
10/10/2023	AL37 On 02-May-24			Index Future	937.4800	932.9310	937.4800	932.9310	0
10/10/2023	AL37 On 01-August-24			Index Future	958.9190	954.2660	958.9190	954.2660	0
10/10/2023	AL37 On 07-November-24			Index Future	981.9210	977.1530	981.9210	977.1530	0
10/10/2023	AL7T On 02-November-23			Index Future	1006.6540	998.9760	1006.6540	998.9760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	AL7T On 01-February-24			Index Future	1028.9260	1021.0790	1028.9260	1,021.0790	0
10/10/2023	AL7T On 02-May-24			Index Future	1052.0900	1044.0650	1052.0900	1,044.0650	0
10/10/2023	AL7T On 01-August-24			Index Future	1076.1510	1067.9420	1076.1510	1,067.9420	0
10/10/2023	AL7T On 07-November-24			Index Future	1101.9640	1093.5550	1101.9640	1,093.5550	0
10/10/2023	ALBI On 02-November-23			Index Future	882.4810	876.2710	882.4810	876.2710	107
10/10/2023	ALBI On 01-February-24			Index Future	902.0060	895.6590	902.0060	895.6590	17
10/10/2023	ALBI On 02-May-24			Index Future	922.3130	915.8230	922.3130	915.8230	0
10/10/2023	ALBI On 01-August-24			Index Future	943.4060	936.7660	943.4060	936.7660	0
10/10/2023	ALBI On 07-November-24			Index Future	966.0350	959.2330	966.0350	959.2330	0
10/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	ES33 On 02-November-23			Bond Future	13.1200	13.2433	70.4771	69.9563	0
10/10/2023	ES33 On 01-February-24			Bond Future	13.2869	13.4157	72.0538	71.5214	0
10/10/2023	ES33 On 02-May-24			Bond Future	13.4531	13.5877	69.8930	69.3485	0
10/10/2023	ES33 On 01-August-24			Bond Future	13.6211	13.7619	71.5065	70.9493	0
10/10/2023	ES33 On 07-November-24			Bond Future	13.8324	13.9803	69.4295	68.8586	0
10/10/2023	ES42 On 02-November-23			Bond Future	13.5773	13.7004	66.2044	65.6205	0
10/10/2023	ES42 On 01-February-24			Bond Future	13.7288	13.8571	67.6856	67.0886	0
10/10/2023	ES42 On 02-May-24			Bond Future	13.8853	14.0191	64.9624	64.3518	0
10/10/2023	ES42 On 01-August-24			Bond Future	14.0401	14.1796	66.4618	65.8371	0
10/10/2023	ES42 On 07-November-24			Bond Future	14.2299	14.3762	63.7980	63.1579	0
10/10/2023	GOVI On 02-November-23			GOVI	869.6920	863.5430	869.6920	863.5430	677
10/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	161080.0000	222570.0000	16.1080	22.2570	0
10/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	161180.0000	222670.0000	16.1180	22.2670	0
10/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	161280.0000	222770.0000	16.1280	22.2770	0
10/10/2023	GOVI On 01-February-24			GOVI	888.9340	882.6500	888.9340	882.6500	144
10/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	89540.0000	26700.0000	8.9540	2.6700	0
10/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	89440.0000	26600.0000	8.9440	2.6600	0
10/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	89340.0000	26500.0000	8.9340	2.6500	0
10/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 02-May-24			GOVI	908.9460	902.5200	908.9460	902.5200	0
10/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	420240.0000	484500.0000	42.0240	48.4500	0
10/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	420340.0000	484600.0000	42.0340	48.4600	0
10/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	420440.0000	484700.0000	42.0440	48.4700	0
10/10/2023	GOVI On 01-August-24			GOVI	929.7330	923.1590	929.7330	923.1590	0
10/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	136370.0000	202110.0000	13.6370	20.2110	0
10/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	136470.0000	202210.0000	13.6470	20.2210	0
10/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	136570.0000	202310.0000	13.6570	20.2310	0
10/10/2023	GOVI On 07-November-24			GOVI	952.0350	945.3000	952.0350	945.3000	0
10/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	32550.0000	0.0000	3.2550	0.0000	0
10/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	34800.0000	0.0000	3.4800	0
10/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	32450.0000	0.0000	3.2450	0.0000	0
10/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	34900.0000	0.0000	3.4900	0
10/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	32350.0000	0.0000	3.2350	0.0000	0
10/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	35000.0000	0.0000	3.5000	0
10/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/10/2023	IGOV On 02-November-23			Index Future	328.7430	328.3870	328.7430	328.3870	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	IGOV On 01-February-24			Index Future	336.0970	335.7340	336.0970	335.7340	0
10/10/2023	IGOV On 02-May-24			Index Future	343.7430	343.3710	343.7430	343.3710	0
10/10/2023	IGOV On 01-August-24			Index Future	351.6810	351.3010	351.6810	351.3010	0
10/10/2023	IGOV On 07-November-24			Index Future	360.1980	359.8080	360.1980	359.8080	0
10/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3450	8.3650	91.6550	91.6350	0
10/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.4000	91.6400	91.6000	0
10/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5050	8.5450	91.4950	91.4550	0
10/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4900	8.5500	91.5100	91.4500	0
10/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5000	8.6000	91.5000	91.4000	0
10/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4950	8.5950	91.5050	91.4050	0
10/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4100	8.5500	91.5900	91.4500	0
10/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.2800	8.4200	91.7200	91.5800	0
10/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.1700	8.3200	91.8300	91.6800	0
10/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.0850	8.2550	91.9150	91.7450	0
10/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.0500	8.2100	91.9500	91.7900	0
10/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.0900	8.2600	91.9100	91.7400	0
10/10/2023	R035 On 02-November-23			Bond Future	12.3166	12.4395	80.9223	80.2979	121,200
10/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0500	0.0200	0.0001	0.0000	400
10/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9383.6700	10008.0500	9.3837	10.0081	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	2.9600	1.5200	0.0030	0.0015	400
10/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6466.2600	7089.2300	6.4663	7.0892	0
10/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	19.9200	10.9900	0.0199	0.0110	0
10/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4850.6400	5466.1200	4.8506	5.4661	0
10/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	21.1400	11.6900	0.0211	0.0117	0
10/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4796.3500	5411.3100	4.7964	5.4113	0
10/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	22.4300	12.4400	0.0224	0.0124	0
10/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4742.1700	5356.5900	4.7422	5.3566	0
10/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	102.6400	62.4400	0.1026	0.0624	6,500
10/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3344.0400	3928.2500	3.3440	3.9283	0
10/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	125.0900	77.1800	0.1251	0.0772	731
10/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3150.5900	3727.0900	3.1506	3.7271	0
10/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	825.8700	598.3600	0.8259	0.5984	731
10/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1218.6400	1615.5400	1.2186	1.6155	0
10/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2887.9300	2397.2600	2.8879	2.3973	0
10/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	227.7300	361.4700	0.2277	0.3615	400
10/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6160.5100	5552.6300	6.1605	5.5526	0
10/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	16.5700	33.1000	0.0166	0.0331	731
10/10/2023	R035 On 01-February-24			Bond Future	12.4511	12.5793	82.7129	82.0747	50,842
10/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	99.8600	76.0400	0.0999	0.0760	400
10/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10072.8200	10687.2200	10.0728	10.6872	0
10/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	292.2700	230.8400	0.2923	0.2308	400
10/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7374.9300	7951.7200	7.3749	7.9517	0
10/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1662.5200	1418.6800	1.6625	1.4187	0
10/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3036.8300	3431.2100	3.0368	3.4312	0
10/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1684.5200	1438.4700	1.6845	1.4385	0
10/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3007.5400	3399.7100	3.0075	3.3997	0
10/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1706.8600	1458.5800	1.7069	1.4586	0
10/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2978.6500	3368.5900	2.9787	3.3686	0
10/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5644.5800	5159.4700	5.6446	5.1595	0
10/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	814.4500	967.5600	0.8145	0.9676	400
10/10/2023	R035 On 02-May-24			Bond Future	12.5767	12.7103	80.0614	79.4088	0
10/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	716.4300	607.3700	0.7164	0.6074	0
10/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7967.3800	8510.9300	7.9674	8.5109	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	725.4700	615.2800	0.7255	0.6153	0
10/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7920.8500	8463.2700	7.9209	8.4633	0
10/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	734.5900	623.2600	0.7346	0.6233	0
10/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7874.4600	8415.7400	7.8745	8.4157	0
10/10/2023	R035 On 01-August-24			Bond Future	12.7021	12.8415	81.8918	81.2242	0
10/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1726.3400	1525.0600	1.7263	1.5251	0
10/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6301.5800	6767.8900	6.3016	6.7679	0
10/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1741.0300	1538.4300	1.7410	1.5384	0
10/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6264.1100	6729.1000	6.2641	6.7291	0
10/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1755.8000	1551.8800	1.7558	1.5519	0
10/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6226.7600	6690.4300	6.2268	6.6904	0
10/10/2023	R035 On 07-November-24			Bond Future	12.8645	13.0106	79.3332	78.6493	0
10/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2341.1200	2092.6300	2.3411	2.0926	0
10/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5711.4600	6146.8800	5.7115	6.1469	0
10/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2360.0300	2110.1600	2.3600	2.1102	0
10/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5680.4100	6114.4500	5.6804	6.1145	0
10/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2378.7100	2127.4700	2.3787	2.1275	0
10/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5649.1700	6081.8400	5.6492	6.0818	0
10/10/2023	R053 On 02-November-23			Bond Future	12.8136	12.8908	92.1422	91.6074	5,189
10/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1411.2900	1187.4300	1.4113	1.1874	0
10/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1436.4400	1747.3400	1.4364	1.7473	0
10/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1447.4900	1219.5600	1.4475	1.2196	0
10/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1403.0100	1709.8400	1.4030	1.7098	0
10/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1484.1700	1252.1900	1.4842	1.2522	0
10/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1370.1500	1672.9300	1.3702	1.6729	0
10/10/2023	R053 On 01-February-24			Bond Future	12.9369	13.0173	94.1809	93.6343	0
10/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3292.2900	3033.9600	3.2923	3.0340	0
10/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3408.2400	3696.4700	3.4082	3.6965	0
10/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3328.8400	3068.7400	3.3288	3.0687	0
10/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3376.2700	3662.7300	3.3763	3.6627	0
10/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3365.3600	3103.4800	3.3654	3.1035	0
10/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3344.3600	3629.0400	3.3444	3.6290	0
10/10/2023	R053 On 02-May-24			Bond Future	13.0610	13.1447	90.4353	89.8763	0
10/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4248.0700	3976.9500	4.2481	3.9770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4524.1600	4811.9700	4.5242	4.8120	0
10/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4283.6600	4011.1600	4.2837	4.0112	0
10/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4492.2300	4778.6600	4.4922	4.7787	0
10/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4319.6300	4045.7600	4.3196	4.0458	0
10/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4460.7800	4745.8400	4.4608	4.7458	0
10/10/2023	R053 On 01-August-24			Bond Future	13.1846	13.2717	92.5026	91.9308	0
10/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4988.1400	4706.3600	4.9881	4.7064	0
10/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5349.6700	5639.6700	5.3497	5.6397	0
10/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	5022.8300	4739.8700	5.0228	4.7399	0
10/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5317.9000	5606.7200	5.3179	5.6067	0
10/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	5057.6100	4773.4700	5.0576	4.7735	0
10/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5286.3200	5573.9600	5.2863	5.5740	0
10/10/2023	R053 On 07-November-24			Bond Future	13.3356	13.4269	88.8410	88.2552	0
10/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	4102.0800	3861.4300	4.1021	3.8614	0
10/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7763.3300	8108.4700	7.7633	8.1085	0
10/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	4130.4200	3888.6500	4.1304	3.8887	0
10/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7722.0200	8066.0400	7.7220	8.0660	0
10/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4158.8400	3915.9600	4.1588	3.9160	0
10/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7680.8800	8023.7900	7.6809	8.0238	0
10/10/2023	R186 On 02-November-23			Bond Future	9.3269	9.4660	107.0796	106.7036	56,342
10/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	171.9000	89.0600	0.1719	0.0891	1,715
10/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	652.3500	945.4800	0.6524	0.9455	0
10/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	478.6600	304.9400	0.4787	0.3049	0
10/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	334.9200	537.1700	0.3349	0.5372	0
10/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	495.4900	317.8500	0.4955	0.3179	0
10/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	324.7200	523.0500	0.3247	0.5231	0
10/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	512.5800	331.0400	0.5126	0.3310	0
10/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	314.7900	509.2200	0.3148	0.5092	0
10/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2915.7500	2550.4800	2.9158	2.5505	0
10/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	7.9700	18.6700	0.0080	0.0187	1,715
10/10/2023	R186 On 01-February-24			Bond Future	9.3601	9.5133	104.1388	103.7546	87,119
10/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1101.7000	901.2900	1.1017	0.9013	0
10/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	750.7800	934.6300	0.7508	0.9346	0
10/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1116.5900	914.5400	1.1166	0.9145	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	740.6400	922.8500	0.7406	0.9229	0
10/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1131.5900	927.8800	1.1316	0.9279	0
10/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	730.6200	911.1700	0.7306	0.9112	0
10/10/2023	R186 On 02-May-24			Bond Future	9.3824	9.5523	106.4830	106.0901	0
10/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	157.2400	116.9000	0.1572	0.1169	0
10/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3449.5200	3802.1400	3.4495	3.8021	0
10/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	159.6900	118.7900	0.1597	0.1188	0
10/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3427.8500	3779.9100	3.4279	3.7799	0
10/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	162.1700	120.7100	0.1622	0.1207	0
10/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3406.2100	3757.7100	3.4062	3.7577	0
10/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1623.1000	1395.4500	1.6231	1.3955	2,030
10/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	821.4500	986.7600	0.8215	0.9868	0
10/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2779.7700	2488.4600	2.7798	2.4885	0
10/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	455.5200	557.1700	0.4555	0.5572	2,030
10/10/2023	R186 On 01-August-24			Bond Future	9.3922	9.5825	103.6067	103.2047	0
10/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	560.0800	448.0900	0.5601	0.4481	0
10/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2082.8600	2372.9000	2.0829	2.3729	0
10/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	566.5000	453.5300	0.5665	0.4535	0
10/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2067.7000	2356.7600	2.0677	2.3568	0
10/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	572.6500	458.7100	0.5727	0.4587	0
10/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2052.2700	2340.3600	2.0523	2.3404	0
10/10/2023	R186 On 07-November-24			Bond Future	9.4445	9.6623	106.0853	105.6732	4,834
10/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	1000.2800	834.3000	1.0003	0.8343	0
10/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1599.0100	1845.0700	1.5990	1.8451	0
10/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	1009.6300	842.6600	1.0096	0.8427	0
10/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1589.2500	1834.3200	1.5893	1.8343	0
10/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	1019.4600	851.4800	1.0195	0.8515	0
10/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1579.9800	1824.0400	1.5800	1.8240	0
10/10/2023	R197 On 02-November-23			Bond Future	342.2900	342.2482	342.2900	342.2482	0
10/10/2023	R202 On 02-November-23			Bond Future	253.3948	252.5162	253.3948	252.5162	4,558
10/10/2023	R202 On 01-February-24			Bond Future	254.0918	253.1937	254.0918	253.1937	5,070
10/10/2023	R202 On 02-May-24			Bond Future	259.8715	258.9528	259.8715	258.9528	0
10/10/2023	R202 On 01-August-24			Bond Future	260.7776	259.8380	260.7776	259.8380	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R202 On 07-November-24			Bond Future	267.0862	266.1230	267.0862	266.1230	0
10/10/2023	R209 On 02-November-23			Bond Future	12.3766	12.4991	62.3038	61.7602	18,110
10/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	6.9600	3.6900	0.0070	0.0037	0
10/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4938.5800	5478.8900	4.9386	5.4789	0
10/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	7.4400	3.9500	0.0074	0.0040	0
10/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4889.3900	5429.4800	4.8894	5.4295	0
10/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	7.9400	4.2300	0.0079	0.0042	0
10/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4840.2700	5380.1400	4.8403	5.3801	0
10/10/2023	R209 On 01-February-24			Bond Future	12.4918	12.6189	63.6824	63.1267	10,212
10/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1269.1800	1075.4900	1.2692	1.0755	0
10/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2935.4500	3297.3900	2.9355	3.2974	0
10/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1287.0900	1091.4700	1.2871	1.0915	0
10/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2907.7200	3267.7300	2.9077	3.2677	0
10/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1305.1300	1107.6000	1.3051	1.1076	0
10/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2880.1800	3238.2800	2.8802	3.2383	0
10/10/2023	R209 On 02-May-24			Bond Future	12.6075	12.7395	61.9623	61.3941	0
10/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	581.3300	491.6900	0.5813	0.4917	0
10/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7275.2500	7753.7800	7.2753	7.7538	0
10/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	588.8500	498.2500	0.5889	0.4983	0
10/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7232.8100	7710.3800	7.2328	7.7104	0
10/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	596.3300	504.7700	0.5963	0.5048	0
10/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7190.3900	7667.0000	7.1904	7.6670	0
10/10/2023	R209 On 01-August-24			Bond Future	12.7231	12.8601	63.3788	62.7976	0
10/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1492.0400	1318.9100	1.4920	1.3189	0
10/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5708.3600	6116.4000	5.7084	6.1164	0
10/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1504.8300	1330.5600	1.5048	1.3306	0
10/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5674.3800	6081.2800	5.6744	6.0813	0
10/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1517.7000	1342.2800	1.5177	1.3423	0
10/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5640.5200	6046.2700	5.6405	6.0463	0
10/10/2023	R209 On 07-November-24			Bond Future	12.8661	13.0090	61.7374	61.1421	101
10/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2199.1900	1974.9900	2.1992	1.9750	0
10/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5038.3800	5409.5200	5.0384	5.4095	0
10/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2216.1400	1990.7500	2.2161	1.9908	0
10/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5010.7000	5380.6500	5.0107	5.3807	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2233.4000	2006.8100	2.2334	2.0068	0
10/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4983.3800	5352.1300	4.9834	5.3521	0
10/10/2023	R210 On 02-November-23			Bond Future	226.1765	226.3246	226.1765	226.3246	246
10/10/2023	R210 On 01-February-24			Bond Future	231.2366	231.3881	231.2366	231.3881	501
10/10/2023	R210 On 02-May-24			Bond Future	233.2437	233.3988	233.2437	233.3988	0
10/10/2023	R210 On 01-August-24			Bond Future	238.6294	238.7879	238.6294	238.7879	0
10/10/2023	R210 On 07-November-24			Bond Future	241.0667	241.2287	241.0667	241.2287	0
10/10/2023	R213 On 02-November-23			Bond Future	11.3420	11.4852	80.0966	79.4985	16,084
10/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	125.0700	63.0000	0.1251	0.0630	731
10/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1835.5100	2371.5300	1.8355	2.3715	0
10/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	320.6900	188.2500	0.3207	0.1883	0
10/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1302.2200	1767.8700	1.3022	1.7679	0
10/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	335.7000	198.5200	0.3357	0.1985	0
10/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1274.6100	1735.5200	1.2746	1.7355	0
10/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	351.2000	209.2200	0.3512	0.2092	0
10/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1247.5200	1703.6300	1.2475	1.7036	0
10/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	1017.5100	719.2900	1.0175	0.7193	731
10/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	607.7200	907.5900	0.6077	0.9076	0
10/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5465.6200	4885.9900	5.4656	4.8860	0
10/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	18.1000	36.5600	0.0181	0.0366	731
10/10/2023	R213 On 01-February-24			Bond Future	11.4591	11.6093	81.8688	81.2575	24,967
10/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2443.8600	2105.4100	2.4439	2.1054	0
10/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1466.6300	1739.4800	1.4666	1.7395	0
10/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2468.2400	2127.7800	2.4682	2.1278	0
10/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1450.7800	1721.6200	1.4508	1.7216	0
10/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2492.7200	2150.2700	2.4927	2.1503	0
10/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1435.0600	1703.9100	1.4351	1.7039	0
10/10/2023	R213 On 02-May-24			Bond Future	11.5667	11.7244	80.1519	79.5268	0
10/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	713.4300	594.0400	0.7134	0.5940	0
10/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6055.5300	6561.1900	6.0555	6.5612	0
10/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	720.8100	600.3800	0.7208	0.6004	0
10/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6019.6800	6524.3000	6.0197	6.5243	0
10/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	728.4300	606.9300	0.7284	0.6069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5984.0900	6487.6400	5.9841	6.4876	0
10/10/2023	R213 On 01-August-24			Bond Future	11.6734	11.8391	81.9844	81.3450	0
10/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1509.4600	1306.6700	1.5095	1.3067	0
10/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4744.6700	5181.2900	4.7447	5.1813	0
10/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1521.5800	1317.5300	1.5216	1.3175	0
10/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4716.0200	5151.3800	4.7160	5.1514	0
10/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1533.4900	1328.2000	1.5335	1.3282	0
10/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4687.1900	5121.3100	4.6872	5.1213	0
10/10/2023	R213 On 07-November-24			Bond Future	11.8225	11.9977	80.3835	79.7284	0
10/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2031.4100	1785.1000	2.0314	1.7851	0
10/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4375.1600	4783.8700	4.3752	4.7839	0
10/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2047.1800	1799.5700	2.0472	1.7996	0
10/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4351.9700	4759.3800	4.3520	4.7594	0
10/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2062.6900	1813.7900	2.0627	1.8138	0
10/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4328.5500	4734.6700	4.3286	4.7347	0
10/10/2023	R214 On 02-November-23			Bond Future	12.7183	12.8409	58.0883	57.5425	19,961
10/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1.3700	0.6900	0.0014	0.0007	0
10/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6171.6400	6716.7900	6.1716	6.7168	0
10/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1.4800	0.7500	0.0015	0.0008	0
10/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6119.1000	6664.2000	6.1191	6.6642	0
10/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	1.6000	0.8100	0.0016	0.0008	0
10/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6066.6300	6611.6700	6.0666	6.6117	0
10/10/2023	R214 On 01-February-24			Bond Future	12.8404	12.9676	59.3736	58.8157	6,375
10/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	784.7500	649.3900	0.7848	0.6494	0
10/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4018.0300	4440.5500	4.0180	4.4406	0
10/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	798.1300	661.0300	0.7981	0.6610	0
10/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3983.2300	4404.0100	3.9832	4.4040	0
10/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	811.6600	672.8000	0.8117	0.6728	0
10/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3948.6300	4367.6500	3.9486	4.3677	0
10/10/2023	R214 On 02-May-24			Bond Future	12.9539	13.0858	57.4046	56.8341	0
10/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	540.3100	456.0900	0.5403	0.4561	0
10/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7692.1200	8178.3900	7.6921	8.1784	0
10/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	547.4700	462.3200	0.5475	0.4623	0
10/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7646.8400	8132.1800	7.6468	8.1322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	554.8200	468.7100	0.5548	0.4687	0
10/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7601.8100	8086.1900	7.6018	8.0862	0
10/10/2023	R214 On 01-August-24			Bond Future	13.0664	13.2032	58.7170	58.1334	0
10/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1591.8800	1411.5700	1.5919	1.4116	0
10/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5712.7400	6115.9700	5.7127	6.1160	0
10/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1605.5200	1424.0300	1.6055	1.4240	0
10/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5678.3800	6080.4300	5.6784	6.0804	0
10/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1619.0500	1436.3900	1.6191	1.4364	0
10/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5643.9700	6044.8500	5.6440	6.0449	0
10/10/2023	R214 On 07-November-24			Bond Future	13.2084	13.3509	56.8128	56.2151	0
10/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2434.9200	2199.3700	2.4349	2.1994	0
10/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5104.2500	5466.4100	5.1043	5.4664	0
10/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2452.7000	2215.9800	2.4527	2.2160	0
10/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5076.5600	5437.5500	5.0766	5.4376	0
10/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2470.7900	2232.9000	2.4708	2.2329	0
10/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5049.2200	5409.0400	5.0492	5.4090	0
10/10/2023	R248 On 02-November-23			Bond Future	12.8147	12.9324	71.4411	70.8079	63,006
10/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.9300	0.4800	0.0009	0.0005	0
10/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8036.2400	8669.0000	8.0362	8.6690	0
10/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1.0100	0.5300	0.0010	0.0005	0
10/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	7970.6300	8603.3600	7.9706	8.6034	0
10/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1.0900	0.5700	0.0011	0.0006	0
10/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7905.1100	8537.8000	7.9051	8.5378	0
10/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	10.6900	5.9900	0.0107	0.0060	207
10/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5928.1300	6556.6400	5.9281	6.5566	0
10/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	412.4200	285.0200	0.4124	0.2850	207
10/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2157.5100	2663.3200	2.1575	2.6633	0
10/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	4153.0300	3595.8700	4.1530	3.5959	0
10/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	115.3900	191.4400	0.1154	0.1914	207
10/10/2023	R248 On 01-February-24			Bond Future	12.9422	13.0647	73.0218	72.3746	171,547
10/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	243.8600	193.5800	0.2439	0.1936	1,000
10/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8761.7400	9358.6600	8.7617	9.3587	0
10/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	804.4900	666.8000	0.8045	0.6668	0
10/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5326.2500	5835.7600	5.3263	5.8358	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	817.4600	677.9800	0.8175	0.6780	0
10/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5279.6500	5787.3700	5.2797	5.7874	0
10/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	830.5800	689.3000	0.8306	0.6893	0
10/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5233.2800	5739.2000	5.2333	5.7392	0
10/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	1039.7700	871.3400	1.0398	0.8713	100
10/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4618.4600	5097.2300	4.6185	5.0972	0
10/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2974.3200	2629.8900	2.9743	2.6299	0
10/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2142.5400	2445.3100	2.1425	2.4453	1,100
10/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3845.9500	3447.9800	3.8460	3.4480	0
10/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1632.2500	1881.4800	1.6323	1.8815	1,000
10/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5739.3400	5256.8500	5.7393	5.2569	0
10/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	955.3000	1120.0100	0.9553	1.1200	1,100
10/10/2023	R248 On 02-May-24			Bond Future	13.0608	13.1882	70.2158	69.5540	0
10/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	573.0900	486.2000	0.5731	0.4862	0
10/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9977.6400	10552.5900	9.9776	10.5526	0
10/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	581.0400	493.1300	0.5810	0.4931	0
10/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9919.9300	10493.8600	9.9199	10.4939	0
10/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	589.1900	500.2500	0.5892	0.5003	0
10/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9862.5200	10435.4200	9.8625	10.4354	0
10/10/2023	R248 On 01-August-24			Bond Future	13.1790	13.3114	71.8211	71.1441	13,000
10/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	2001.6300	1787.4500	2.0016	1.7875	0
10/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6819.3100	7282.1200	6.8193	7.2821	0
10/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	2018.3300	1802.7900	2.0183	1.8028	0
10/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6777.8300	7239.2800	6.7778	7.2393	0
10/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	2035.1300	1818.2200	2.0351	1.8182	0
10/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6736.5300	7196.6100	6.7365	7.1966	0
10/10/2023	R248 On 07-November-24			Bond Future	13.3274	13.4658	69.0846	68.3911	0
10/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3134.9900	2851.7800	3.1350	2.8518	0
10/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6007.7900	6418.0500	6.0078	6.4181	0
10/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3157.0400	2872.4900	3.1570	2.8725	0
10/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5975.4100	6384.3300	5.9754	6.3843	0
10/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3179.1600	2893.2700	3.1792	2.8933	0
10/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5943.1800	6350.7600	5.9432	6.3508	0
10/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0