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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/10/2023 TO: 11/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/10/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/10/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/10/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/10/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/10/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
11/10/2023	2025 On 02-November-23			Bond Future	172.80		172.7425	172.7993	172.7425	4,757.00
11/10/2023	2025 On 01-February-24			Bond Future	174.87		174.8145	174.8725	174.8145	9,802.00
11/10/2023	2025 On 02-May-24			Bond Future	178.85		178.7909	178.8506	178.7909	0.00
11/10/2023	2025 On 01-August-24			Bond Future	181.14		181.0814	181.1431	181.0814	0.00
11/10/2023	2025 On 07-November-24			Bond Future	185.53		185.4630	185.5280	185.4630	0.00
11/10/2023	2029 On 02-November-23			Bond Future	124.89		124.8304	124.8949	124.8304	1,782.00
11/10/2023	2029 On 01-February-24			Bond Future	127.69		127.6231	127.6890	127.6231	2,664.00
11/10/2023	2029 On 02-May-24			Bond Future	129.23		129.1606	129.2282	129.1606	0.00
11/10/2023	2029 On 01-August-24			Bond Future	132.21		132.1431	132.2125	132.1431	0.00
11/10/2023	2029 On 07-November-24			Bond Future	134.01		133.9401	134.0129	133.9401	0.00
11/10/2023	2030 On 02-November-23			Bond Future	10.72		89.6971	89.9805	89.6971	40,531.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	905	1	1	1	0.00
11/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	931	1	1	1	0.00
11/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	879	1	1	1	0.00
11/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	5	0	0	0	800.00
11/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3459	3	3	3	0.00
11/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
11/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
11/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	141	0	0	0	500.00
11/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2941	3	3	3	0.00
11/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	470	0	0	0	500.00
11/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1844	2	2	2	500.00
11/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6094	6	6	6	0.00
11/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	6	0	0	0	500.00
11/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	227	0	0	0	0.00
11/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	893	1	1	1	0.00
11/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3510	4	4	4	0.00
11/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	89	0	0	0	500.00
11/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1522	2	2	2	0.00
11/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2741	3	3	3	0.00
11/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	57	0	0	0	800.00
11/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4906	5	5	5	0.00
11/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	560	1	1	1	0.00
11/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	530	1	1	1	0.00
11/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	545	1	1	1	0.00
11/10/2023	2030 On 01-February-24			Bond Future	10.81	87.6758	87.9654	87.6758	57,019.00
11/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	369	0	0	0	400.00
11/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2963	3	3	3	0.00
11/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	598	1	1	1	1,360.00
11/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	715	1	1	1	400.00
11/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5327	5	5	5	0.00
11/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3098	3	3	3	0.00
11/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3071	3	3	3	0.00
11/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3125	3	3	3	0.00
11/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1079	1	1	1	500.00
11/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4565	4	5	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
11/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	568	1	1	1	500.00
11/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	801	1	1	1	200.00
11/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2194	2	2	2	0.00
11/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4226	4	4	4	0.00
11/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4534	4	5	4	0.00
11/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	654	1	1	1	500.00
11/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	522	1	1	1	500.00
11/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3972	4	4	4	0.00
11/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	591	1	1	1	200.00
11/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1455	2	1	2	700.00
11/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3454	4	3	4	0.00
11/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2787	3	3	3	0.00
11/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	516	1	1	1	500.00
11/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4346	5	4	5	0.00
11/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	942	1	1	1	0.00
11/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	965	1	1	1	0.00
11/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	953	1	1	1	0.00
11/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	382	0	0	0	400.00
11/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5504	6	6	6	0.00
11/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1012	1	1	1	1,360.00
11/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4209	4	4	4	0.00
11/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3742	4	4	4	0.00
11/10/2023	2030 On 02-May-24			Bond Future	10.91	89.6494	89.9456	89.6494	0.00
11/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	845	1	1	1	0.00
11/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	837	1	1	1	0.00
11/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	854	1	1	1	0.00
11/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6165	6	6	6	0.00
11/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2166	2	2	2	1,080.00
11/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	723	1	1	1	1,000.00
11/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1164	1	1	1	1,000.00
11/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4885	5	5	5	0.00
11/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2788	3	3	3	500.00
11/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8523	8	9	8	0.00
11/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1811	2	2	2	500.00
11/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1976	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
11/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	383	0	0	0	500.00
11/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2932	3	3	3	0.00
11/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1015	1	1	1	1,000.00
11/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5706	6	6	6	0.00
11/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4111	4	4	4	0.00
11/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	710	1	1	1	1,080.00
11/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2507	3	3	3	0.00
11/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5138	5	5	5	0.00
11/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5204	5	5	5	0.00
11/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5171	5	5	5	0.00
11/10/2023	2030 On 01-August-24			Bond Future	11.00	87.6931	87.9963	87.6931	0.00
11/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1623	2	2	2	0.00
11/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1608	2	2	2	0.00
11/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1637	2	2	2	0.00
11/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3964	4	4	4	0.00
11/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4013	4	4	4	0.00
11/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3989	4	4	4	0.00
11/10/2023	2030 On 07-November-24			Bond Future	11.13	89.7903	90.1017	89.7903	221.00
11/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2204	2	2	2	0.00
11/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2221	2	2	2	0.00
11/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2188	2	2	2	0.00
11/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3590	4	4	4	0.00
11/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3550	4	4	4	0.00
11/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3570	4	4	4	0.00
11/10/2023	2032 On 02-November-23			Bond Future	11.60	82.8279	83.1502	82.8279	114,450.00
11/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	102	0	0	0	0.00
11/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	94	0	0	0	0.00
11/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	110	0	0	0	0.00
11/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	2	0	0	0	10,000.00
11/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
11/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	748	1	1	1	0.00
11/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	8	0	0	0	0.00
11/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
11/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1283	1	1	1	0.00

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11/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	149	0	0	0	0.00
11/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
11/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	509	0	1	0	0.00
11/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
11/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	26	0	0	0	500.00
11/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3092	3	3	3	0.00
11/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1695	1	2	1	0.00
11/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	114	0	0	0	500.00
11/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2453	3	2	3	0.00
11/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4883	5	5	5	0.00
11/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	988	1	1	1	500.00
11/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1666	2	2	2	500.00
11/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4286	5	4	5	0.00
11/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	466	1	0	1	500.00
11/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2870	3	3	3	500.00
11/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4933	5	5	5	0.00
11/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	761	1	1	1	15,500.00
11/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6095	6	6	6	0.00
11/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3596	4	4	4	0.00
11/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1818	2	2	2	0.00
11/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1897	2	2	2	0.00
11/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1857	2	2	2	0.00
11/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	331	0	0	0	0.00
11/10/2023	2032 On 01-February-24			Bond Future	11.72	84.6605	84.9899	84.6605	82,308.00
11/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	577	1	1	1	1,200.00
11/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4761	5	5	5	0.00
11/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	169	0	0	0	1,200.00
11/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2411	2	2	2	0.00
11/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2437	2	2	2	0.00
11/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2385	2	2	2	0.00
11/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	933	1	1	1	500.00
11/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5134	5	5	5	0.00
11/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	446	0	0	0	500.00
11/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	595	1	1	1	200.00
11/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2186	2	2	2	0.00

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11/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4362	4	4	4	0.00
11/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	914	1	1	1	200.00
11/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4997	5	5	5	0.00
11/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2041	2	2	2	200.00
11/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3848	4	4	4	0.00
11/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	709	1	1	1	500.00
11/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5778	6	6	6	0.00
11/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1880	2	2	2	0.00
11/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1841	2	2	2	0.00
11/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1861	2	2	2	0.00
11/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5077	5	5	5	0.00
11/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8417	9	8	9	0.00
11/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	801	1	1	1	1,200.00
11/10/2023	2032 On 02-May-24			Bond Future	11.83	82.4035	82.7404	82.4035	0.00
11/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	822	1	1	1	0.00
11/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	831	1	1	1	0.00
11/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	814	1	1	1	0.00
11/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	857	1	1	1	500.00
11/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1404	1	1	1	500.00
11/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6679	6	7	6	0.00
11/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7238	7	7	7	0.00
11/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	671	1	1	1	1,000.00
11/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1126	1	1	1	1,000.00
11/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5776	6	6	6	0.00
11/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	912	1	1	1	1,550.00
11/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1797	2	2	2	1,550.00
11/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6382	7	6	7	0.00
11/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1231	1	1	1	1,000.00
11/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5593	6	6	6	0.00
11/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7552	8	8	8	0.00
11/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	873	1	1	1	1,550.00
11/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3979	4	4	4	0.00
11/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	994	1	1	1	500.00
11/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4789	5	5	5	0.00
11/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6617	7	7	7	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
11/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6816	7	7	7	0.00
11/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6736	7	7	7	0.00
11/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6776	7	7	7	0.00
11/10/2023	2032 On 01-August-24			Bond Future	11.95	84.2874	84.6322	84.2874	0.00
11/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1658	2	2	2	0.00
11/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1672	2	2	2	0.00
11/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1645	2	2	2	0.00
11/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5297	6	5	6	0.00
11/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5232	5	5	5	0.00
11/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5264	5	5	5	0.00
11/10/2023	2032 On 07-November-24			Bond Future	12.10	82.1358	82.4898	82.1358	243.00
11/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6725	6	7	6	0.00
11/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2433	2	2	2	1,615.00
11/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2151	2	2	2	0.00
11/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2136	2	2	2	0.00
11/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2166	2	2	2	0.00
11/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4793	5	5	5	0.00
11/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4850	5	5	5	0.00
11/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4821	5	5	5	0.00
11/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1661	2	2	2	1,615.00
11/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4407	5	4	5	0.00
11/10/2023	2033 On 02-November-23			Bond Future	117.23	117.3586	117.2304	117.3586	1,771.00
11/10/2023	2033 On 01-February-24			Bond Future	119.85	119.9841	119.8530	119.9841	6,284.00
11/10/2023	2033 On 02-May-24			Bond Future	121.12	121.2525	121.1187	121.2525	0.00
11/10/2023	2033 On 01-August-24			Bond Future	123.92	124.0524	123.9157	124.0524	0.00
11/10/2023	2033 On 07-November-24			Bond Future	125.42	125.5551	125.4166	125.5551	0.00
11/10/2023	2037 On 02-November-23			Bond Future	12.58	76.0971	76.2991	76.0971	33,917.00
11/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	9	0	0	0	0.00
11/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	9	0	0	0	0.00
11/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	8	0	0	0	0.00
11/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6301	6	6	6	0.00
11/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	861	1	1	1	731.00
11/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	131	0	0	0	731.00
11/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3054	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
11/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	13	0	0	0	731.00
11/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1147	1	1	1	0.00
11/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5536	6	6	6	0.00
11/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5424	6	5	6	0.00
11/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5480	6	5	6	0.00
11/10/2023	2037 On 01-February-24			Bond Future	12.70	73.5246	73.7310	73.5246	123,739.00
11/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1435	1	1	1	0.00
11/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1415	1	1	1	0.00
11/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1455	1	1	1	0.00
11/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6444	6	6	6	0.00
11/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2984	3	3	3	0.00
11/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	1015	1	1	1	2,500.00
11/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1862	2	2	2	2,500.00
11/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4194	4	4	4	0.00
11/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	652	1	1	1	2,500.00
11/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3368	4	3	4	0.00
11/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3432	4	3	4	0.00
11/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3400	4	3	4	0.00
11/10/2023	2037 On 02-May-24			Bond Future	12.83	75.1796	75.3907	75.1796	0.00
11/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	715	1	1	1	0.00
11/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	706	1	1	1	0.00
11/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	724	1	1	1	0.00
11/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8046	8	8	8	0.00
11/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8141	8	8	8	0.00
11/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8094	8	8	8	0.00
11/10/2023	2037 On 01-August-24			Bond Future	12.97	72.6420	72.8581	72.6420	0.00
11/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4231	4	4	4	0.00
11/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	6160	6	6	6	0.00
11/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1858	2	2	2	0.00
11/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1843	2	2	2	0.00
11/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1873	2	2	2	1,383.00
11/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6209	6	6	6	0.00
11/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6284	6	6	6	0.00
11/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6247	6	6	6	0.00
11/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2200	2	2	2	1,383.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3263	3	3	3	1,383.00
11/10/2023	2037 On 07-November-24			Bond Future	13.12	74.3779	74.6000	74.3779	469.00
11/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2772	3	3	3	0.00
11/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2792	3	3	3	0.00
11/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2752	3	3	3	0.00
11/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5445	6	5	6	0.00
11/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5385	6	5	6	0.00
11/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5415	6	5	6	0.00
11/10/2023	2038 On 02-November-23			Bond Future	126.77	126.6931	126.7660	126.6931	2,726.00
11/10/2023	2038 On 01-February-24			Bond Future	127.59	127.5106	127.5852	127.5106	1,961.00
11/10/2023	2038 On 02-May-24			Bond Future	130.49	130.4111	130.4874	130.4111	0.00
11/10/2023	2038 On 01-August-24			Bond Future	131.43	131.3546	131.4332	131.3546	0.00
11/10/2023	2038 On 07-November-24			Bond Future	134.61	134.5319	134.6139	134.5319	0.00
11/10/2023	2040 On 02-November-23			Bond Future	12.78	76.5236	76.7906	76.5236	20,105.00
11/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5707	5	6	5	0.00
11/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	2148	2	2	2	0.00
11/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	3	0	0	0	0.00
11/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	2	0	0	0	0.00
11/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	3	0	0	0	0.00
11/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	72	0	0	0	225.00
11/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1665	2	2	2	0.00
11/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1	0	0	0	875.00
11/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	12	0	0	0	128.00
11/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	626	1	1	1	128.00
11/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4503	4	5	4	0.00
11/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	75	0	0	0	128.00
11/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1583	2	2	2	0.00
11/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5572	6	6	6	0.00
11/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	3856	4	4	4	0.00
11/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7402	8	7	8	0.00
11/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	633	1	1	1	875.00
11/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	6783	7	7	7	0.00
11/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	6906	7	7	7	0.00
11/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	6844	7	7	7	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
11/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	437	1	0	1	1,100.00
11/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	29	0	0	0	1,100.00
11/10/2023	2040 On 01-February-24			Bond Future	12.91	73.7102	73.9830	73.7102	137,365.00
11/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	1148	1	1	1	0.00
11/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	1166	1	1	1	0.00
11/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	1130	1	1	1	0.00
11/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4274	4	4	4	0.00
11/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4197	4	4	4	0.00
11/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4235	4	4	4	0.00
11/10/2023	2040 On 02-May-24			Bond Future	13.04	75.3693	75.6484	75.3693	0.00
11/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	717	1	1	1	0.00
11/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	726	1	1	1	0.00
11/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	707	1	1	1	0.00
11/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8814	9	9	9	0.00
11/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8710	9	9	9	0.00
11/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8762	9	9	9	0.00
11/10/2023	2040 On 01-August-24			Bond Future	13.17	72.5856	72.8712	72.5856	0.00
11/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	2035	2	2	2	0.00
11/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	2052	2	2	2	0.00
11/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	2018	2	2	2	0.00
11/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6574	7	7	7	0.00
11/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6495	7	6	7	0.00
11/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6534	7	7	7	0.00
11/10/2023	2040 On 07-November-24			Bond Future	13.32	74.3199	74.6131	74.3199	953.00
11/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3183	3	3	3	0.00
11/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3161	3	3	3	0.00
11/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3205	3	3	3	0.00
11/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5590	6	6	6	0.00
11/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5651	6	6	6	0.00
11/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5621	6	6	6	0.00
11/10/2023	2044 On 02-November-23			Bond Future	12.86	72.6618	72.9538	72.6618	35,281.00
11/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	1	0	0	0	0.00
11/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1	0	0	0	0.00
11/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	756	1	1	1	0.00
11/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1466	1	1	1	0.00
11/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	25	0	0	0	5,860.00
11/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	698	1	1	1	6,375.00
11/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	4873	5	5	5	0.00
11/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1324	2	1	2	5,860.00
11/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7628	8	8	8	0.00
11/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7502	8	8	8	0.00
11/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7565	8	8	8	0.00
11/10/2023	2044 On 01-February-24			Bond Future	12.98	69.8881	70.1865	69.8881	71,371.00
11/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	3273	3	3	3	0.00
11/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	923	1	1	1	0.00
11/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	908	1	1	1	0.00
11/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	939	1	1	1	0.00
11/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4745	5	5	5	0.00
11/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4829	5	5	5	0.00
11/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4787	5	5	5	0.00
11/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1879	2	2	2	5,000.00
11/10/2023	2044 On 02-May-24			Bond Future	13.11	71.4611	71.7664	71.4611	0.00
11/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	686	1	1	1	0.00
11/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	677	1	1	1	0.00
11/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	695	1	1	1	0.00
11/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	8877	9	9	9	0.00
11/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	8984	9	9	9	0.00
11/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	8930	9	9	9	0.00
11/10/2023	2044 On 01-August-24			Bond Future	13.24	68.7133	69.0257	68.7133	0.00
11/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1855	2	2	2	0.00
11/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1840	2	2	2	0.00
11/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1871	2	2	2	0.00
11/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	6942	7	7	7	0.00
11/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7026	7	7	7	0.00
11/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	6984	7	7	7	0.00
11/10/2023	2044 On 07-November-24			Bond Future	13.39	70.3549	70.6755	70.3549	0.00
11/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	3213	3	3	3	0.00
11/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	3169	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
11/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	3191	3	3	3	0.00
11/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5642	6	6	6	0.00
11/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5673	6	6	6	0.00
11/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5612	6	6	6	0.00
11/10/2023	2046 On 02-November-23			Bond Future	108.97	108.3185	108.9665	108.3185	10,546.00
11/10/2023	2046 On 01-February-24			Bond Future	111.40	110.7418	111.4042	110.7418	10,593.00
11/10/2023	2046 On 02-May-24			Bond Future	111.79	111.1150	111.7927	111.1150	0.00
11/10/2023	2046 On 01-August-24			Bond Future	114.37	113.6807	114.3743	113.6807	0.00
11/10/2023	2046 On 07-November-24			Bond Future	114.94	114.2295	114.9414	114.2295	0.00
11/10/2023	2050 On 02-November-23			Bond Future	109.81	109.7499	109.8134	109.7499	9,770.00
11/10/2023	2050 On 01-February-24			Bond Future	110.02	109.9579	110.0226	109.9579	9,695.00
11/10/2023	2050 On 02-May-24			Bond Future	112.53	112.4590	112.5254	112.4590	0.00
11/10/2023	2050 On 01-August-24			Bond Future	112.82	112.7516	112.8200	112.7516	0.00
11/10/2023	2050 On 07-November-24			Bond Future	115.55	115.4787	115.5499	115.4787	0.00
11/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	AL37 On 02-November-23			Index Future	899.07	896.9930	899.0660	896.9930	0.00
11/10/2023	AL37 On 01-February-24			Index Future	918.96	916.8390	918.9580	916.8390	0.00
11/10/2023	AL37 On 02-May-24			Index Future	939.65	937.4800	939.6470	937.4800	0.00
11/10/2023	AL37 On 01-August-24			Index Future	961.14	958.9190	961.1360	958.9190	0.00
11/10/2023	AL37 On 07-November-24			Index Future	984.19	981.9210	984.1940	981.9210	0.00
11/10/2023	AL7T On 02-November-23			Index Future	1009.72	1006.6540	1009.7190	1006.6540	0.00
11/10/2023	AL7T On 01-February-24			Index Future	1032.06	1028.9260	1032.0590	1028.9260	0.00
11/10/2023	AL7T On 02-May-24			Index Future	1055.29	1052.0900	1055.2940	1052.0900	0.00
11/10/2023	AL7T On 01-August-24			Index Future	1079.43	1076.1510	1079.4290	1076.1510	0.00
11/10/2023	AL7T On 07-November-24			Index Future	1105.32	1101.9640	1105.3240	1101.9640	0.00
11/10/2023	ALBI On 02-November-23			Index Future	885.05	882.4810	885.0490	882.4810	107.00
11/10/2023	ALBI On 01-February-24			Index Future	904.63	902.0060	904.6310	902.0060	17.00
11/10/2023	ALBI On 02-May-24			Index Future	925.00	922.3130	924.9970	922.3130	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
11/10/2023	ALBI On 01-August-24			Index Future	946.15	943.4060	946.1520	943.4060	0.00
11/10/2023	ALBI On 07-November-24			Index Future	968.85	966.0350	968.8500	966.0350	0.00
11/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	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
11/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	ES33 On 02-November-23			Bond Future	13.08	70.4771	70.6506	70.4771	0.00
11/10/2023	ES33 On 01-February-24			Bond Future	13.24	72.0538	72.2312	72.0538	0.00
11/10/2023	ES33 On 02-May-24			Bond Future	13.41	69.8930	70.0745	69.8930	0.00
11/10/2023	ES33 On 01-August-24			Bond Future	13.57	71.5065	71.6924	71.5065	0.00
11/10/2023	ES33 On 07-November-24			Bond Future	13.78	69.4295	69.6206	69.4295	0.00
11/10/2023	ES42 On 02-November-23			Bond Future	13.53	66.2044	66.4518	66.2044	0.00
11/10/2023	ES42 On 01-February-24			Bond Future	13.67	67.6856	67.9385	67.6856	0.00
11/10/2023	ES42 On 02-May-24			Bond Future	13.83	64.9624	65.2212	64.9624	0.00
11/10/2023	ES42 On 01-August-24			Bond Future	13.98	66.4618	66.7268	66.4618	0.00
11/10/2023	ES42 On 07-November-24			Bond Future	14.17	63.7980	64.0703	63.7980	0.00
11/10/2023	GOVI On 02-November-23			GOVI	872.27	869.6920	872.2690	869.6920	677.00
11/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	135310	16	14	16	0.00
11/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	135410	16	14	16	0.00
11/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	135510	16	14	16	0.00
11/10/2023	GOVI On 01-February-24			GOVI	891.57	888.9340	891.5680	888.9340	144.00
11/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	115880	9	12	9	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
11/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	115780	9	12	9	0.00
11/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	115680	9	12	9	0.00
11/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 02-May-24			GOVI	911.64	908.9460	911.6400	908.9460	0.00
11/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	393500	42	39	42	0.00
11/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	393400	42	39	42	0.00
11/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	393300	42	39	42	0.00
11/10/2023	GOVI On 01-August-24			GOVI	932.49	929.7330	932.4890	929.7330	0.00
11/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	109010	14	11	14	0.00
11/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	108910	14	11	14	0.00
11/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	108810	14	11	14	0.00
11/10/2023	GOVI On 07-November-24			GOVI	954.86	952.0350	954.8600	952.0350	0.00
11/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	60800	3	6	3	0.00
11/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	60700	3	6	3	0.00
11/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	60600	3	6	3	0.00
11/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
11/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2023	IGOV On 02-November-23			Index Future	329.04	328.7430	329.0400	328.7430	475.00
11/10/2023	IGOV On 01-February-24			Index Future	336.40	336.0970	336.4020	336.0970	0.00
11/10/2023	IGOV On 02-May-24			Index Future	344.05	343.7430	344.0540	343.7430	0.00
11/10/2023	IGOV On 01-August-24			Index Future	352.00	351.6810	352.0000	351.6810	0.00
11/10/2023	IGOV On 07-November-24			Index Future	360.53	360.1980	360.5260	360.1980	0.00
11/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
11/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6550	91.6500	91.6550	0.00
11/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
11/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.49	91.4950	91.5100	91.4950	0.00
11/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.49	91.5100	91.5100	91.5100	0.00
11/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.52	91.5000	91.4800	91.5000	0.00
11/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.49	91.5050	91.5100	91.5050	0.00
11/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.38	91.5900	91.6200	91.5900	0.00
11/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.28	91.7200	91.7200	91.7200	0.00
11/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.13	91.8300	91.8700	91.8300	0.00
11/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.07	91.9150	91.9300	91.9150	0.00
11/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.99	91.9500	92.0100	91.9500	0.00
11/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.02	91.9100	91.9800	91.9100	0.00
11/10/2023	R035 On 02-November-23			Bond Future	12.28	80.9223	81.1259	80.9223	114,835.00
11/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	114	0	0	0	6,500.00
11/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	23	0	0	0	0.00
11/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	22	0	0	0	0.00
11/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	25	0	0	0	0.00
11/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	3	0	0	0	400.00
11/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	3048	3	3	3	0.00
11/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
11/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	897	1	1	1	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6359	6	6	6	0.00
11/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	138	0	0	0	731.00
11/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	12	0	0	0	731.00
11/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1087	1	1	1	0.00
11/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2960	3	3	3	0.00
11/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6263	6	6	6	0.00
11/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	184	0	0	0	400.00
11/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9180	9	9	9	0.00
11/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4541	5	5	5	0.00
11/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4649	5	5	5	0.00
11/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4595	5	5	5	0.00
11/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3151	3	3	3	0.00
11/10/2023	R035 On 01-February-24			Bond Future	12.41	82.7129	82.9209	82.7129	57,207.00
11/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	107	0	0	0	400.00
11/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	312	0	0	0	400.00
11/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5801	6	6	6	0.00
11/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1764	2	2	2	0.00
11/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1787	2	2	2	0.00
11/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1741	2	2	2	0.00
11/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2908	3	3	3	0.00
11/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2851	3	3	3	0.00
11/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2879	3	3	3	0.00
11/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	763	1	1	1	400.00
11/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7186	7	7	7	0.00
11/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9872	10	10	10	0.00
11/10/2023	R035 On 02-May-24			Bond Future	12.53	80.0614	80.2743	80.0614	0.00
11/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	771	1	1	1	0.00
11/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	752	1	1	1	0.00
11/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	761	1	1	1	0.00
11/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7744	8	8	8	0.00
11/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7790	8	8	8	0.00
11/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7698	8	8	8	0.00
11/10/2023	R035 On 01-August-24			Bond Future	12.66	81.8918	82.1097	81.8918	0.00
11/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1807	2	2	2	0.00
11/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1823	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
11/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1792	2	2	2	0.00
11/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6150	6	6	6	0.00
11/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6076	6	6	6	0.00
11/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6113	6	6	6	0.00
11/10/2023	R035 On 07-November-24			Bond Future	12.82	79.3332	79.5571	79.3332	0.00
11/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2443	2	2	2	0.00
11/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2424	2	2	2	0.00
11/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2462	2	2	2	0.00
11/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5509	6	6	6	0.00
11/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5570	6	6	6	0.00
11/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5539	6	6	6	0.00
11/10/2023	R053 On 02-November-23			Bond Future	12.76	92.1422	92.5235	92.1422	5,189.00
11/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1660	1	2	1	0.00
11/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1620	1	2	1	0.00
11/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1581	1	2	1	0.00
11/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1225	1	1	1	0.00
11/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1194	1	1	1	0.00
11/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1164	1	1	1	0.00
11/10/2023	R053 On 01-February-24			Bond Future	12.88	94.1809	94.5706	94.1809	0.00
11/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3556	3	4	3	0.00
11/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3481	3	3	3	0.00
11/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3519	3	4	3	0.00
11/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3176	3	3	3	0.00
11/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3207	3	3	3	0.00
11/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3146	3	3	3	0.00
11/10/2023	R053 On 02-May-24			Bond Future	13.00	90.4353	90.8338	90.4353	0.00
11/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4482	4	4	4	0.00
11/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4445	4	4	4	0.00
11/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4519	4	5	4	0.00
11/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4261	4	4	4	0.00
11/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4323	5	4	5	0.00
11/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4292	4	4	4	0.00
11/10/2023	R053 On 01-August-24			Bond Future	13.12	92.5026	92.9105	92.5026	0.00
11/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	5228	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
11/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	5264	5	5	5	0.00
11/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	5193	5	5	5	0.00
11/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5146	5	5	5	0.00
11/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5085	5	5	5	0.00
11/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5115	5	5	5	0.00
11/10/2023	R053 On 07-November-24			Bond Future	13.27	88.8410	89.2596	88.8410	0.00
11/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	4307	4	4	4	0.00
11/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4336	4	4	4	0.00
11/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	4278	4	4	4	0.00
11/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7520	8	8	8	0.00
11/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7440	8	7	8	0.00
11/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7480	8	7	8	0.00
11/10/2023	R186 On 02-November-23			Bond Future	9.26	107.0796	107.2639	107.0796	55,238.00
11/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	598	0	1	0	0.00
11/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	617	1	1	1	0.00
11/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	580	0	1	0	0.00
11/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	226	0	0	0	1,715.00
11/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	3097	3	3	3	0.00
11/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	5	0	0	0	1,715.00
11/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	523	1	1	1	0.00
11/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	252	0	0	0	0.00
11/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	235	0	0	0	0.00
11/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	243	0	0	0	0.00
11/10/2023	R186 On 01-February-24			Bond Future	9.29	104.1388	104.3271	104.1388	88,313.00
11/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1223	1	1	1	0.00
11/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1207	1	1	1	0.00
11/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1239	1	1	1	0.00
11/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	649	1	1	1	0.00
11/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	668	1	1	1	0.00
11/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	659	1	1	1	0.00
11/10/2023	R186 On 02-May-24			Bond Future	9.30	106.4830	106.6757	106.4830	0.00
11/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	183	0	0	0	0.00
11/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	180	0	0	0	0.00
11/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	186	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2927	3	3	3	0.00
11/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1741	2	2	2	2,030.00
11/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	410	0	0	0	2,030.00
11/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	746	1	1	1	0.00
11/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3237	3	3	3	0.00
11/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3280	3	3	3	0.00
11/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3258	3	3	3	0.00
11/10/2023	R186 On 01-August-24			Bond Future	9.30	103.6067	103.8040	103.6067	0.00
11/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	628	1	1	1	0.00
11/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	621	1	1	1	0.00
11/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	635	1	1	1	0.00
11/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	1917	2	2	2	0.00
11/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	1947	2	2	2	0.00
11/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	1932	2	2	2	0.00
11/10/2023	R186 On 07-November-24			Bond Future	9.34	106.0853	106.2884	106.0853	3,801.00
11/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	1099	1	1	1	0.00
11/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	1089	1	1	1	0.00
11/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	1109	1	1	1	0.00
11/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1466	2	1	2	0.00
11/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1484	2	1	2	0.00
11/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1475	2	1	2	0.00
11/10/2023	R197 On 02-November-23			Bond Future	342.41	342.2900	342.4129	342.2900	0.00
11/10/2023	R202 On 02-November-23			Bond Future	253.74	253.3948	253.7450	253.3948	4,558.00
11/10/2023	R202 On 01-February-24			Bond Future	254.45	254.0918	254.4497	254.0918	5,070.00
11/10/2023	R202 On 02-May-24			Bond Future	260.24	259.8715	260.2379	259.8715	0.00
11/10/2023	R202 On 01-August-24			Bond Future	261.15	260.7776	261.1536	260.7776	0.00
11/10/2023	R202 On 07-November-24			Bond Future	267.47	267.0862	267.4741	267.0862	0.00
11/10/2023	R209 On 02-November-23			Bond Future	12.34	62.3038	62.4788	62.3038	17,722.00
11/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	8	0	0	0	0.00
11/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	8	0	0	0	0.00
11/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	9	0	0	0	0.00
11/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4666	5	5	5	0.00
11/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4764	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
11/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4715	5	5	5	0.00
11/10/2023	R209 On 01-February-24			Bond Future	12.45	63.6824	63.8612	63.6824	10,589.00
11/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1349	1	1	1	0.00
11/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1368	1	1	1	0.00
11/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1331	1	1	1	0.00
11/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2818	3	3	3	0.00
11/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2764	3	3	3	0.00
11/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2791	3	3	3	0.00
11/10/2023	R209 On 02-May-24			Bond Future	12.57	61.9623	62.1452	61.9623	0.00
11/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	618	1	1	1	0.00
11/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	626	1	1	1	0.00
11/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	610	1	1	1	0.00
11/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7121	7	7	7	0.00
11/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7037	7	7	7	0.00
11/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7079	7	7	7	0.00
11/10/2023	R209 On 01-August-24			Bond Future	12.68	63.3788	63.5661	63.3788	0.00
11/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1561	2	2	2	0.00
11/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1574	2	2	2	0.00
11/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1548	1	2	1	0.00
11/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5577	6	6	6	0.00
11/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5510	6	6	6	0.00
11/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5543	6	6	6	0.00
11/10/2023	R209 On 07-November-24			Bond Future	12.82	61.7374	61.9299	61.7374	101.00
11/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2290	2	2	2	0.00
11/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2307	2	2	2	0.00
11/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2272	2	2	2	0.00
11/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4919	5	5	5	0.00
11/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4865	5	5	5	0.00
11/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4892	5	5	5	0.00
11/10/2023	R210 On 02-November-23			Bond Future	226.48	226.1765	226.4809	226.1765	246.00
11/10/2023	R210 On 01-February-24			Bond Future	231.55	231.2366	231.5476	231.2366	501.00
11/10/2023	R210 On 02-May-24			Bond Future	233.56	233.2437	233.5624	233.2437	0.00
11/10/2023	R210 On 01-August-24			Bond Future	238.96	238.6294	238.9561	238.6294	0.00
11/10/2023	R210 On 07-November-24			Bond Future	241.40	241.0667	241.4042	241.0667	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
11/10/2023	R213 On 02-November-23			Bond Future	11.27	80.0966	80.3894	80.0966	15,439.00
11/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	418	0	0	0	0.00
11/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	436	0	0	0	0.00
11/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	401	0	0	0	0.00
11/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5752	5	6	5	0.00
11/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	166	0	0	0	731.00
11/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	1181	1	1	1	731.00
11/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1583	2	2	2	0.00
11/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	11	0	0	0	731.00
11/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	478	1	0	1	0.00
11/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1089	1	1	1	0.00
11/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1040	1	1	1	0.00
11/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1064	1	1	1	0.00
11/10/2023	R213 On 01-February-24			Bond Future	11.39	81.8688	82.1680	81.8688	25,612.00
11/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2642	2	3	2	0.00
11/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2616	2	3	2	0.00
11/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2667	2	3	2	0.00
11/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1310	1	1	1	0.00
11/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1340	1	1	1	0.00
11/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1325	1	1	1	0.00
11/10/2023	R213 On 02-May-24			Bond Future	11.49	80.1519	80.4580	80.1519	0.00
11/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	784	1	1	1	0.00
11/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	776	1	1	1	0.00
11/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	792	1	1	1	0.00
11/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5742	6	6	6	0.00
11/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5812	6	6	6	0.00
11/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5777	6	6	6	0.00
11/10/2023	R213 On 01-August-24			Bond Future	11.59	81.9844	82.2977	81.9844	0.00
11/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1627	2	2	2	0.00
11/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1614	2	2	2	0.00
11/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1640	2	2	2	0.00
11/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4480	5	4	5	0.00
11/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4536	5	5	5	0.00
11/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4508	5	5	5	0.00
11/10/2023	R213 On 07-November-24			Bond Future	11.74	80.3835	80.7051	80.3835	0.00

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11/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2175	2	2	2	0.00
11/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2158	2	2	2	0.00
11/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2191	2	2	2	0.00
11/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4135	4	4	4	0.00
11/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4180	4	4	4	0.00
11/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4158	4	4	4	0.00
11/10/2023	R214 On 02-November-23			Bond Future	12.67	58.0883	58.3107	58.0883	19,961.00
11/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	2	0	0	0	0.00
11/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	2	0	0	0	0.00
11/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	2	0	0	0	0.00
11/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5844	6	6	6	0.00
11/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5949	6	6	6	0.00
11/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5897	6	6	6	0.00
11/10/2023	R214 On 01-February-24			Bond Future	12.79	59.3736	59.6009	59.3736	6,579.00
11/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	855	1	1	1	0.00
11/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	870	1	1	1	0.00
11/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	841	1	1	1	0.00
11/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3847	4	4	4	0.00
11/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3779	4	4	4	0.00
11/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3813	4	4	4	0.00
11/10/2023	R214 On 02-May-24			Bond Future	12.90	57.4046	57.6370	57.4046	0.00
11/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	583	1	1	1	0.00
11/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	591	1	1	1	0.00
11/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	575	1	1	1	0.00
11/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7495	8	7	8	0.00
11/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7405	8	7	8	0.00
11/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7450	8	7	8	0.00
11/10/2023	R214 On 01-August-24			Bond Future	13.01	58.7170	58.9549	58.7170	0.00
11/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1681	2	2	2	0.00
11/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1695	2	2	2	0.00
11/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1667	2	2	2	0.00
11/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5550	6	6	6	0.00
11/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5482	6	5	6	0.00
11/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5516	6	6	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
11/10/2023	R214 On 07-November-24			Bond Future	13.15	56.8128	57.0570	56.8128	0.00
11/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2551	2	3	2	0.00
11/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2570	2	3	2	0.00
11/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2533	2	3	2	0.00
11/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4958	5	5	5	0.00
11/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4904	5	5	5	0.00
11/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4931	5	5	5	0.00
11/10/2023	R248 On 02-November-23			Bond Future	12.76	71.4411	71.7388	71.4411	62,730.00
11/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1	0	0	0	0.00
11/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1	0	0	0	0.00
11/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	1	0	0	0	0.00
11/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	476	0	0	0	207.00
11/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	4420	4	4	4	0.00
11/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	13	0	0	0	207.00
11/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1923	2	2	2	0.00
11/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5633	6	6	6	0.00
11/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	84	0	0	0	207.00
11/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	7739	8	8	8	0.00
11/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7608	8	8	8	0.00
11/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	7673	8	8	8	0.00
11/10/2023	R248 On 01-February-24			Bond Future	12.89	73.0218	73.3260	73.0218	171,859.00
11/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	3139	3	3	3	0.00
11/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5968	6	6	6	0.00
11/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	886	1	1	1	0.00
11/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	900	1	1	1	0.00
11/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	872	1	1	1	0.00
11/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	1122	1	1	1	100.00
11/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	269	0	0	0	1,000.00
11/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	4036	4	4	4	0.00
11/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1518	2	2	2	1,000.00
11/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4396	5	4	5	0.00
11/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8482	9	8	9	0.00
11/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5089	5	5	5	0.00
11/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	4998	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
11/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5044	5	5	5	0.00
11/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	880	1	1	1	1,100.00
11/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2003	2	2	2	1,100.00
11/10/2023	R248 On 02-May-24			Bond Future	13.00	70.2158	70.5269	70.2158	0.00
11/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	624	1	1	1	0.00
11/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	633	1	1	1	0.00
11/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	615	1	1	1	0.00
11/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9709	10	10	10	0.00
11/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9595	10	10	10	0.00
11/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9652	10	10	10	0.00
11/10/2023	R248 On 01-August-24			Bond Future	13.12	71.8211	72.1394	71.8211	13,000.00
11/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	2122	2	2	2	0.00
11/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	2140	2	2	2	0.00
11/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	2105	2	2	2	0.00
11/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6604	7	7	7	0.00
11/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6523	7	7	7	0.00
11/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6564	7	7	7	0.00
11/10/2023	R248 On 07-November-24			Bond Future	13.26	69.0846	69.4114	69.0846	0.00
11/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3294	3	3	3	0.00
11/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3317	3	3	3	0.00
11/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3271	3	3	3	0.00
11/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5818	6	6	6	0.00
11/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5754	6	6	6	0.00
11/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5786	6	6	6	0.00
11/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00