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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/01/2023 TO: 12/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	2025 On 02-February-23			Bond Future	166.33	166.2013	166.3344	166.2013	6,560.00
12/01/2023	2025 On 04-May-23			Bond Future	169.59	169.4529	169.5874	169.4529	4,799.00
12/01/2023	2025 On 03-August-23			Bond Future	171.37	171.2296	171.3658	171.2296	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
12/01/2023	2025 On 02-November-23			Bond Future	174.86	174.7160	174.8552	174.7160	0.00
12/01/2023	2025 On 01-February-24			Bond Future	176.66	176.5135	176.6550	176.5135	0.00
12/01/2023	2029 On 02-February-23			Bond Future	120.67	120.6638	120.6677	120.6638	1,476.00
12/01/2023	2029 On 04-May-23			Bond Future	121.73	121.7291	121.7321	121.7291	0.00
12/01/2023	2029 On 03-August-23			Bond Future	124.26	124.2582	124.2608	124.2582	0.00
12/01/2023	2029 On 02-November-23			Bond Future	125.46	125.4592	125.4617	125.4592	0.00
12/01/2023	2029 On 01-February-24			Bond Future	128.04	128.0359	128.0386	128.0359	0.00
12/01/2023	2030 On 02-February-23			Bond Future	9.78	90.7432	91.3165	90.7432	67,629.00
12/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
12/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	6	0	0	0	388.00
12/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7869	7	8	7	5,000.00
12/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6052	5	6	5	0.00
12/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6223	6	6	6	0.00
12/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1509	1	2	1	0.00
12/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1276	1	1	1	0.00
12/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	835	1	1	1	0.00
12/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	944	1	1	1	388.00
12/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	3	0	0	0	0.00
12/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7029	6	7	6	5,000.00
12/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1441	1	1	1	0.00
12/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1475	1	1	1	0.00
12/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	862	1	1	1	0.00
12/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	24	0	0	0	0.00
12/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	525	0	1	0	0.00
12/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	1070	1	1	1	102.00
12/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2777	3	3	3	0.00
12/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	510	1	1	1	102.00
12/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	417	1	0	1	0.00
12/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	5	0	0	0	0.00
12/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3540	4	4	4	0.00
12/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3345	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	9	0	0	0	388.00
12/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4678	5	5	5	0.00
12/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	690	1	1	1	0.00
12/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	768	1	1	1	0.00
12/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	748	1	1	1	0.00
12/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	442	1	0	1	0.00
12/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	430	1	0	1	0.00
12/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	11	0	0	0	0.00
12/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	2	0	0	0	0.00
12/01/2023	2030 On 04-May-23			Bond Future	9.88	92.4965	93.0801	92.4965	30,761.00
12/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11354	11	11	11	0.00
12/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7771	7	8	7	0.00
12/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9361	9	9	9	0.00
12/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11093	11	11	11	0.00
12/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3916	4	4	4	0.00
12/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4276	4	4	4	350.00
12/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1444	1	1	1	150.00
12/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6724	6	7	6	0.00
12/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3538	3	4	3	479.00
12/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3852	3	4	3	0.00
12/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3884	3	4	3	0.00
12/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1613	1	2	1	479.00
12/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1838	2	2	2	388.00
12/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2352	2	2	2	1,080.00
12/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	691	1	1	1	388.00
12/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4644	5	5	5	0.00
12/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2800	3	3	3	0.00
12/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1786	2	2	2	0.00
12/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2272	3	2	3	0.00
12/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2553	3	3	3	0.00
12/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	962	1	1	1	0.00
12/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	973	1	1	1	0.00
12/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1099	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	350	0	0	0	150.00
12/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	831	1	1	1	0.00
12/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	950	1	1	1	0.00
12/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	68	0	0	0	479.00
12/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	141	0	0	0	1,080.00
12/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	244	0	0	0	388.00
12/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	60	0	0	0	350.00
12/01/2023	2030 On 03-August-23			Bond Future	9.96	90.3892	90.9844	90.3892	0.00
12/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	10977	10	11	10	0.00
12/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6708	6	7	6	0.00
12/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12022	11	12	11	0.00
12/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6641	6	7	6	0.00
12/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3705	3	4	3	1,012.00
12/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4428	4	4	4	350.00
12/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6675	6	7	6	0.00
12/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	773	1	1	1	0.00
12/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1435	2	1	2	0.00
12/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	787	1	1	1	0.00
12/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	159	0	0	0	350.00
12/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1779	2	2	2	0.00
12/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	234	0	0	0	1,012.00
12/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	780	1	1	1	0.00
12/01/2023	2030 On 02-November-23			Bond Future	10.05	92.2085	92.8157	92.2085	149.00
12/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4940	5	5	5	0.00
12/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4911	5	5	5	0.00
12/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4882	4	5	4	0.00
12/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1728	2	2	2	0.00
12/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1716	2	2	2	0.00
12/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1704	2	2	2	0.00
12/01/2023	2030 On 01-February-24			Bond Future	10.14	90.0762	90.6959	90.0762	0.00
12/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6355	6	6	6	0.00
12/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6325	6	6	6	0.00
12/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6384	6	6	6	0.00

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12/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1470	2	1	2	0.00
12/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1489	2	1	2	0.00
12/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1479	2	1	2	0.00
12/01/2023	2032 On 02-February-23			Bond Future	10.38	89.8741	90.5511	89.8741	107,901.00
12/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
12/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11525	11	12	11	0.00
12/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7365	7	7	7	0.00
12/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	919	1	1	1	0.00
12/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	949	1	1	1	0.00
12/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	699	0	1	0	8,000.00
12/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	389	0	0	0	0.00
12/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	2	0	0	0	500.00
12/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	91	0	0	0	750.00
12/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5749	5	6	5	0.00
12/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6655	6	7	6	0.00
12/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1305	1	1	1	0.00
12/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1943	1	2	1	750.00
12/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5510	5	6	5	0.00
12/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	510	0	1	0	500.00
12/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	979	1	1	1	0.00
12/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	862	1	1	1	0.00
12/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1357	2	1	2	0.00
12/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	32	0	0	0	8,000.00
12/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	404	1	0	1	0.00
12/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	658	1	1	1	454.00
12/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	14	0	0	0	0.00
12/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	27	0	0	0	8,000.00
12/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2578	3	3	3	0.00
12/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5023	6	5	6	0.00
12/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1561	2	2	2	454.00
12/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1116	2	1	2	0.00
12/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	885	1	1	1	0.00

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12/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	908	1	1	1	0.00
12/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	8	0	0	0	500.00
12/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
12/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	5946	7	6	7	0.00
12/01/2023	2032 On 04-May-23			Bond Future	10.48	87.4504	88.1398	87.4504	78,228.00
12/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2889	3	3	3	400.00
12/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3667	3	4	3	0.00
12/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3700	3	4	3	0.00
12/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2630	0	3	0	730.00
12/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1448	0	1	0	730.00
12/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13781	13	14	13	0.00
12/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3733	3	4	3	0.00
12/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4312	0	4	0	0.00
12/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5443	5	5	5	400.00
12/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1380	0	1	0	730.00
12/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1653	2	2	2	0.00
12/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	67	0	0	0	400.00
12/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3856	0	4	0	0.00
12/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2392	0	2	0	0.00
12/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1670	2	2	2	0.00
12/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1688	2	2	2	0.00
12/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2185	3	2	3	0.00
12/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	986	1	1	1	0.00
12/01/2023	2032 On 03-August-23			Bond Future	10.57	89.2476	89.9508	89.2476	2,600.00
12/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7022	7	7	7	0.00
12/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7058	7	7	7	0.00
12/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7094	7	7	7	0.00
12/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7572	7	8	7	5,000.00
12/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1146	1	1	1	0.00
12/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1270	1	1	1	0.00
12/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1280	1	1	1	0.00
12/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1290	1	1	1	0.00
12/01/2023	2032 On 02-November-23			Bond Future	10.68	86.8844	87.6019	86.8844	0.00

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12/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5202	5	5	5	0.00
12/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5171	5	5	5	0.00
12/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5233	5	5	5	0.00
12/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2489	3	2	3	0.00
12/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2522	3	3	3	0.00
12/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2505	3	3	3	0.00
12/01/2023	2032 On 01-February-24			Bond Future	10.78	88.6489	89.3809	88.6489	0.00
12/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6884	6	7	6	0.00
12/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6850	6	7	6	0.00
12/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6817	6	7	6	0.00
12/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	1921	2	2	2	0.00
12/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	1909	2	2	2	0.00
12/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	1897	2	2	2	0.00
12/01/2023	2033 On 02-February-23			Bond Future	117.31	117.2032	117.3117	117.2032	7,312.00
12/01/2023	2033 On 04-May-23			Bond Future	118.22	118.1102	118.2199	118.1102	0.00
12/01/2023	2033 On 03-August-23			Bond Future	120.68	120.5640	120.6754	120.5640	0.00
12/01/2023	2033 On 02-November-23			Bond Future	121.71	121.5992	121.7128	121.5992	0.00
12/01/2023	2033 On 01-February-24			Bond Future	124.21	124.0966	124.2127	124.0966	0.00
12/01/2023	2037 On 02-February-23			Bond Future	11.04	81.4870	82.2590	81.4870	128,109.00
12/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	1150	1	1	1	0.00
12/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	1314	1	1	1	577.00
12/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	1087	1	1	1	0.00
12/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	1118	1	1	1	0.00
12/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	5429	5	5	5	0.00
12/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1134	2	1	2	0.00
12/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1164	2	1	2	0.00
12/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	965	1	1	1	0.00
12/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	47	0	0	0	577.00
12/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1104	2	1	2	0.00
12/01/2023	2037 On 04-May-23			Bond Future	11.15	83.0615	83.8478	83.0615	5,200.00
12/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	13691	13	14	13	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
12/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	3442	3	3	3	0.00
12/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2516	2	3	2	400.00
12/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	5163	5	5	5	400.00
12/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5816	5	6	5	0.00
12/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	3373	3	3	3	0.00
12/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	2289	2	2	2	703.00
12/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	3407	3	3	3	0.00
12/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2472	3	2	3	0.00
12/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3517	4	4	4	0.00
12/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2497	3	2	3	0.00
12/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3256	4	3	4	0.00
12/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	170	0	0	0	400.00
12/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1526	2	2	2	0.00
12/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1290	2	1	2	703.00
12/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2448	3	2	3	0.00
12/01/2023	2037 On 03-August-23			Bond Future	11.25	80.5101	81.3120	80.5101	0.00
12/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	7081	7	7	7	0.00
12/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	7004	6	7	6	0.00
12/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	7043	6	7	6	0.00
12/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2104	2	2	2	0.00
12/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2119	2	2	2	0.00
12/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2089	2	2	2	0.00
12/01/2023	2037 On 02-November-23			Bond Future	11.35	82.1304	82.9486	82.1304	0.00
12/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	5091	5	5	5	0.00
12/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	5123	5	5	5	0.00
12/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	5156	5	5	5	0.00
12/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	3969	4	4	4	0.00
12/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	3945	4	4	4	0.00
12/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	3921	4	4	4	0.00
12/01/2023	2037 On 01-February-24			Bond Future	11.46	79.5429	80.3778	79.5429	0.00
12/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7657	7	8	7	0.00
12/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7692	7	8	7	0.00
12/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7728	7	8	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
12/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	2994	3	3	3	0.00
12/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3010	3	3	3	0.00
12/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3027	3	3	3	0.00
12/01/2023	2038 On 02-February-23			Bond Future	130.26	130.2503	130.2556	130.2503	2,363.00
12/01/2023	2038 On 04-May-23			Bond Future	132.80	132.7987	132.8030	132.7987	2,863.00
12/01/2023	2038 On 03-August-23			Bond Future	133.60	133.5960	133.5995	133.5960	0.00
12/01/2023	2038 On 02-November-23			Bond Future	136.32	136.3161	136.3198	136.3161	0.00
12/01/2023	2038 On 01-February-24			Bond Future	137.10	137.1007	137.1040	137.1007	0.00
12/01/2023	2040 On 02-February-23			Bond Future	11.15	83.0977	83.9298	83.0977	128,431.00
12/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	13	0	0	0	0.00
12/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	16	0	0	0	388.00
12/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	1098	1	1	1	0.00
12/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	5777	5	6	5	0.00
12/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	1067	1	1	1	0.00
12/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	618	0	1	0	0.00
12/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	6740	6	7	6	0.00
12/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	6909	6	7	6	0.00
12/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	1130	1	1	1	0.00
12/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	1368	1	1	1	563.00
12/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	685	0	1	0	388.00
12/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	1963	3	2	3	0.00
12/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1117	2	1	2	0.00
12/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	58	0	0	0	563.00
12/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1340	2	1	2	0.00
12/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	26	0	0	0	388.00
12/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	29	0	0	0	0.00
12/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1409	2	1	2	0.00
12/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1374	2	1	2	0.00
12/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	6590	7	7	7	0.00
12/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2098	3	2	3	0.00
12/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	6809	8	7	8	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
12/01/2023	2040 On 04-May-23			Bond Future	11.26	84.7033	85.5509	84.7033	7,614.00
12/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	12817	12	13	12	0.00
12/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3957	3	4	3	486.00
12/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	6313	6	6	6	0.00
12/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3697	3	4	3	0.00
12/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3734	3	4	3	0.00
12/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1640	1	2	1	486.00
12/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	2119	2	2	2	388.00
12/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	2431	2	2	2	684.00
12/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	688	1	1	1	388.00
12/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3771	3	4	3	0.00
12/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	9670	9	10	9	0.00
12/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	667	1	1	1	388.00
12/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	2676	3	3	3	0.00
12/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5179	6	5	6	0.00
12/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	330	0	0	0	486.00
12/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1429	2	1	2	684.00
12/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	8229	9	8	9	0.00
12/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	3936	4	4	4	0.00
12/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4361	5	4	5	0.00
12/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	2703	3	3	3	0.00
12/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	2730	3	3	3	0.00
12/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2547	3	3	3	0.00
12/01/2023	2040 On 03-August-23			Bond Future	11.36	81.9352	82.7998	81.9352	0.00
12/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	7454	7	7	7	0.00
12/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	7495	7	7	7	0.00
12/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	7536	7	8	7	0.00
12/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2250	3	2	3	0.00
12/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2267	3	2	3	0.00
12/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2283	3	2	3	0.00
12/01/2023	2040 On 02-November-23			Bond Future	11.46	83.5842	84.4662	83.5842	84.00
12/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	5383	5	5	5	0.00
12/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	5314	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
12/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	5349	5	5	5	0.00
12/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	4542	5	5	5	0.00
12/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	4487	5	4	5	0.00
12/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	4515	5	5	5	0.00
12/01/2023	2040 On 01-February-24			Bond Future	11.56	80.7758	81.6759	80.7758	0.00
12/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	8010	7	8	7	0.00
12/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7935	7	8	7	0.00
12/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7972	7	8	7	0.00
12/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	3367	4	3	4	0.00
12/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	3385	4	3	4	0.00
12/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	3348	4	3	4	0.00
12/01/2023	2044 On 02-February-23			Bond Future	11.17	79.8622	80.7123	79.8622	80,857.00
12/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	288	0	0	0	2,500.00
12/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	3966	3	4	3	0.00
12/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	1229	1	1	1	0.00
12/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	1369	1	1	1	0.00
12/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	754	1	1	1	2,500.00
12/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	25	0	0	0	0.00
12/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	4801	4	5	4	0.00
12/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	5368	5	5	5	0.00
12/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	3695	3	4	3	1,700.00
12/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	1035	1	1	1	1,700.00
12/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	1162	1	1	1	0.00
12/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	1196	1	1	1	0.00
12/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1333	2	1	2	0.00
12/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1367	2	1	2	0.00
12/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	254	0	0	0	0.00
12/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1170	2	1	2	0.00
12/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	86	0	0	0	4,000.00
12/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	124	0	0	0	0.00
12/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	6259	7	6	7	0.00
12/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	1915	3	2	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
12/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	213	0	0	0	2,500.00
12/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	1511	2	2	2	0.00
12/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1299	2	1	2	0.00
12/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	3204	4	3	4	0.00
12/01/2023	2044 On 04-May-23			Bond Future	11.27	81.4054	82.2712	81.4054	2,670.00
12/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	5086	5	5	5	0.00
12/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	6163	6	6	6	0.00
12/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	7286	7	7	7	0.00
12/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3813	3	4	3	0.00
12/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	3775	3	4	3	0.00
12/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	3738	3	4	3	0.00
12/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	2830	3	3	3	0.00
12/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	2802	3	3	3	0.00
12/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2015	2	2	2	4,115.00
12/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	2774	3	3	3	0.00
12/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1210	1	1	1	1,500.00
12/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1564	2	2	2	4,115.00
12/01/2023	2044 On 03-August-23			Bond Future	11.36	78.6947	79.5778	78.6947	0.00
12/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	7415	7	7	7	0.00
12/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	7332	7	7	7	0.00
12/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	7374	7	7	7	0.00
12/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2438	3	2	3	0.00
12/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2456	3	2	3	0.00
12/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2421	3	2	3	0.00
12/01/2023	2044 On 02-November-23			Bond Future	11.46	80.2785	81.1795	80.2785	0.00
12/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	5339	5	5	5	0.00
12/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	5374	5	5	5	0.00
12/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	5408	5	5	5	0.00
12/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	4683	5	5	5	0.00
12/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	4712	5	5	5	0.00
12/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	4741	5	5	5	0.00
12/01/2023	2044 On 01-February-24			Bond Future	11.55	77.5281	78.4475	77.5281	0.00
12/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7913	7	8	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
12/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7951	7	8	7	0.00
12/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7989	7	8	7	0.00
12/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	3534	4	4	4	0.00
12/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	3554	4	4	4	0.00
12/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	3574	4	4	4	0.00
12/01/2023	2046 On 02-February-23			Bond Future	117.43	117.6118	117.4278	117.6118	13,798.00
12/01/2023	2046 On 04-May-23			Bond Future	117.69	117.8773	117.6889	117.8773	4,935.00
12/01/2023	2046 On 03-August-23			Bond Future	120.13	120.3266	120.1337	120.3266	0.00
12/01/2023	2046 On 02-November-23			Bond Future	120.49	120.6882	120.4910	120.6882	0.00
12/01/2023	2046 On 01-February-24			Bond Future	122.97	123.1666	122.9654	123.1666	0.00
12/01/2023	2050 On 02-February-23			Bond Future	116.86	116.8595	116.8645	116.8595	9,247.00
12/01/2023	2050 On 04-May-23			Bond Future	119.15	119.1456	119.1500	119.1456	4,612.00
12/01/2023	2050 On 03-August-23			Bond Future	119.44	119.4405	119.4440	119.4405	0.00
12/01/2023	2050 On 02-November-23			Bond Future	121.88	121.8724	121.8761	121.8724	0.00
12/01/2023	2050 On 01-February-24			Bond Future	122.14	122.1323	122.1356	122.1323	0.00
12/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	AL37 On 02-February-23			Index Future	871.68	867.3730	871.6750	867.3730	0.00
12/01/2023	AL37 On 04-May-23			Index Future	888.51	884.1270	888.5060	884.1270	0.00
12/01/2023	AL37 On 03-August-23			Index Future	906.75	902.2830	906.7480	902.2830	0.00
12/01/2023	AL37 On 02-November-23			Index Future	925.01	920.4510	925.0070	920.4510	0.00
12/01/2023	AL37 On 01-February-24			Index Future	943.81	939.1580	943.8070	939.1580	0.00
12/01/2023	AL7T On 02-February-23			Index Future	1013.95	1007.0890	1013.9520	1007.0890	0.00
12/01/2023	AL7T On 04-May-23			Index Future	1033.53	1026.5420	1033.5300	1026.5420	0.00
12/01/2023	AL7T On 03-August-23			Index Future	1054.75	1047.6230	1054.7490	1047.6230	0.00
12/01/2023	AL7T On 02-November-23			Index Future	1075.99	1068.7170	1075.9880	1068.7170	0.00
12/01/2023	AL7T On 01-February-24			Index Future	1097.86	1090.4370	1097.8570	1090.4370	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
12/01/2023	ALBI On 02-February-23			Index Future	887.88	881.0320	887.8830	881.0320	111.00
12/01/2023	ALBI On 04-May-23			Index Future	905.03	898.0500	905.0270	898.0500	0.00
12/01/2023	ALBI On 03-August-23			Index Future	923.61	916.4920	923.6080	916.4920	0.00
12/01/2023	ALBI On 02-November-23			Index Future	942.21	934.9460	942.2060	934.9460	0.00
12/01/2023	ALBI On 01-February-24			Index Future	961.36	953.9470	961.3560	953.9470	0.00
12/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
12/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	ES33 On 02-February-23			Bond Future	11.83	76.6481	77.2185	76.6481	350.00
12/01/2023	ES33 On 04-May-23			Bond Future	11.98	74.3535	74.9346	74.3535	0.00
12/01/2023	ES33 On 03-August-23			Bond Future	12.11	75.8991	76.4919	75.8991	0.00
12/01/2023	ES33 On 02-November-23			Bond Future	12.26	73.6495	74.2545	73.6495	0.00
12/01/2023	ES33 On 01-February-24			Bond Future	12.42	75.1612	75.7786	75.1612	0.00
12/01/2023	ES42 On 02-February-23			Bond Future	12.12	75.0063	75.6779	75.0063	4,195.00
12/01/2023	ES42 On 04-May-23			Bond Future	12.25	72.2109	72.8952	72.2109	0.00
12/01/2023	ES42 On 03-August-23			Bond Future	12.37	73.7129	74.4110	73.7129	0.00
12/01/2023	ES42 On 02-November-23			Bond Future	12.51	70.9511	71.6634	70.9511	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
12/01/2023	ES42 On 01-February-24			Bond Future	12.64	72.4067	73.1338	72.4067	0.00
12/01/2023	GOVI On 02-February-23			GOVI	875.47	868.6840	875.4650	868.6840	846.00
12/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	246250	18	25	18	0.00
12/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	246450	18	25	18	0.00
12/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	246350	18	25	18	0.00
12/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 04-May-23			GOVI	892.37	885.4630	892.3690	885.4630	0.00
12/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	394890	33	39	33	0.00
12/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	395090	33	40	33	0.00
12/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	394990	33	39	33	0.00
12/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 03-August-23			GOVI	910.69	903.6470	910.6910	903.6470	0.00
12/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	734610	66	73	66	0.00
12/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	734810	66	73	66	0.00
12/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	734710	66	73	66	0.00
12/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 02-November-23			GOVI	929.03	921.8420	929.0280	921.8420	0.00
12/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	432280	36	43	36	0.00
12/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	432180	36	43	36	0.00
12/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	432080	36	43	36	0.00
12/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 01-February-24			GOVI	947.91	940.5770	947.9110	940.5770	0.00
12/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	679310	61	68	61	0.00
12/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	679210	61	68	61	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
12/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	679110	61	68	61	0.00
12/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2023	IGOV On 02-February-23			Index Future	329.16	329.1540	329.1600	329.1540	640.00
12/01/2023	IGOV On 04-May-23			Index Future	335.60	335.5930	335.5970	335.5930	16.00
12/01/2023	IGOV On 03-August-23			Index Future	342.57	342.5640	342.5670	342.5640	0.00
12/01/2023	IGOV On 02-November-23			Index Future	349.54	349.5400	349.5430	349.5400	0.00
12/01/2023	IGOV On 01-February-24			Index Future	356.72	356.7200	356.7240	356.7200	0.00
12/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.29	92.7050	92.7100	92.7050	0.00
12/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.56	92.4200	92.4400	92.4200	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
12/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.58	92.4050	92.4250	92.4050	0.00
12/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.61	92.3400	92.3950	92.3400	0.00
12/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.61	92.3300	92.3950	92.3300	0.00
12/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.60	92.3250	92.4000	92.3250	0.00
12/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.52	92.4100	92.4800	92.4100	75.00
12/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.26	92.6850	92.7450	92.6850	272.00
12/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.14	92.7650	92.8650	92.7650	0.00
12/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.06	92.8300	92.9400	92.8300	0.00
12/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.01	92.8700	92.9950	92.8700	68.00
12/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.15	92.7250	92.8550	92.7250	0.00
12/01/2023	R035 On 02-February-23			Bond Future	10.86	90.0112	90.7432	90.0112	131,937.00
12/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	6399	6	6	6	0.00
12/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12681	12	13	12	0.00
12/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1779	1	2	1	976.00
12/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1819	1	2	1	0.00
12/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	1107	1	1	1	0.00
12/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	125	0	0	0	976.00
12/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	550	0	1	0	388.00
12/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	1138	1	1	1	0.00
12/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	6	0	0	0	582.00
12/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	9	0	0	0	0.00
12/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	11	0	0	0	388.00
12/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	6187	5	6	5	0.00
12/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	1170	1	1	1	0.00
12/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	475	0	0	0	0.00
12/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	591	0	1	0	0.00
12/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	1800	2	2	2	582.00
12/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3579	4	4	4	0.00
12/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2053	3	2	3	0.00
12/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	1882	2	2	2	0.00
12/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1045	1	1	1	0.00
12/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6121	7	6	7	0.00
12/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	6647	7	7	7	0.00
12/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1074	1	1	1	0.00
12/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1103	2	1	2	0.00
12/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	625	1	1	1	582.00
12/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	644	1	1	1	0.00
12/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	20	0	0	0	388.00
12/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6383	7	6	7	0.00
12/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	24	0	0	0	0.00
12/01/2023	R035 On 04-May-23			Bond Future	10.97	87.2470	87.9925	87.2470	109,553.00
12/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3671	3	4	3	0.00
12/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5919	5	6	5	0.00
12/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1416	1	1	1	491.00
12/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	582	0	1	0	388.00
12/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8786	8	9	8	0.00
12/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	12026	11	12	11	0.00
12/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3497	3	3	3	491.00
12/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3601	3	4	3	0.00
12/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3636	3	4	3	0.00
12/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1816	2	2	2	388.00
12/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4017	4	4	4	0.00
12/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	259	0	0	0	491.00
12/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2196	3	2	3	0.00
12/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	581	1	1	1	388.00
12/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7534	8	8	8	0.00
12/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4725	5	5	5	0.00
12/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1197	1	1	1	1,035.00
12/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2311	3	2	3	0.00
12/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2241	3	2	3	0.00
12/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2219	3	2	3	0.00
12/01/2023	R035 On 03-August-23			Bond Future	11.06	89.0396	89.8000	89.0396	0.00
12/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	7013	6	7	6	0.00
12/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	7052	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
12/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	7091	7	7	7	0.00
12/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	1886	2	2	2	0.00
12/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	1900	2	2	2	0.00
12/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	1914	2	2	2	0.00
12/01/2023	R035 On 02-November-23			Bond Future	11.17	86.3274	87.1032	86.3274	123.00
12/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	5179	5	5	5	0.00
12/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	5115	5	5	5	0.00
12/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	5147	5	5	5	0.00
12/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	3741	4	4	4	0.00
12/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	3764	4	4	4	0.00
12/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	3718	4	4	4	0.00
12/01/2023	R035 On 01-February-24			Bond Future	11.28	88.0807	88.8723	88.0807	0.00
12/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7644	7	8	7	0.00
12/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7573	7	8	7	0.00
12/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7609	7	8	7	0.00
12/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	2773	3	3	3	0.00
12/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	2788	3	3	3	0.00
12/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	2757	3	3	3	0.00
12/01/2023	R186 On 02-February-23			Bond Future	8.18	108.3731	108.9126	108.3731	57,224.00
12/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	818	1	1	1	0.00
12/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	770	0	1	0	0.00
12/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	794	0	1	0	0.00
12/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	297	1	0	1	0.00
12/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	308	1	0	1	0.00
12/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	287	1	0	1	0.00
12/01/2023	R186 On 04-May-23			Bond Future	8.22	110.4664	111.0155	110.4664	36,624.00
12/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2445	2	2	2	0.00
12/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2468	2	2	2	0.00
12/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2492	2	2	2	0.00
12/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	520	1	1	1	0.00
12/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	512	1	1	1	0.00
12/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	527	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R186 On 03-August-23			Bond Future	8.21	107.4295	107.9895	107.4295	0.00
12/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4756	4	5	4	0.00
12/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4807	4	5	4	0.00
12/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4781	4	5	4	0.00
12/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	284	0	0	0	0.00
12/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	287	0	0	0	0.00
12/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	281	0	0	0	0.00
12/01/2023	R186 On 02-November-23			Bond Future	8.21	109.5919	110.1633	109.5919	1,257.00
12/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6293	6	6	6	0.00
12/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3900	3	4	3	0.00
12/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3922	3	4	3	0.00
12/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3943	4	4	4	0.00
12/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3406	3	3	3	1,715.00
12/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	662	1	1	1	0.00
12/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	667	1	1	1	0.00
12/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	672	1	1	1	0.00
12/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	301	0	0	0	1,715.00
12/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	803	1	1	1	0.00
12/01/2023	R186 On 01-February-24			Bond Future	8.21	106.5125	107.0955	106.5125	0.00
12/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	4049	4	4	4	0.00
12/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	4029	4	4	4	0.00
12/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	4009	4	4	4	0.00
12/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	692	1	1	1	0.00
12/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	701	1	1	1	0.00
12/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	696	1	1	1	0.00
12/01/2023	R197 On 02-February-23			Bond Future	328.81	328.8902	328.8129	328.8902	977.00
12/01/2023	R197 On 04-May-23			Bond Future	335.24	335.3243	335.2431	335.3243	0.00
12/01/2023	R197 On 03-August-23			Bond Future	333.14	333.2248	333.1394	333.2248	0.00
12/01/2023	R197 On 02-November-23			Bond Future	339.92	340.0090	339.9223	340.0090	0.00
12/01/2023	R202 On 02-February-23			Bond Future	251.52	251.5140	251.5242	251.5140	5,950.00
12/01/2023	R202 On 04-May-23			Bond Future	256.44	256.4345	256.4430	256.4345	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
12/01/2023	R202 On 03-August-23			Bond Future	256.95	256.9465	256.9532	256.9465	0.00
12/01/2023	R202 On 02-November-23			Bond Future	262.19	262.1780	262.1853	262.1780	0.00
12/01/2023	R202 On 01-February-24			Bond Future	262.61	262.6070	262.6130	262.6070	0.00
12/01/2023	R209 On 02-February-23			Bond Future	10.87	69.6947	70.3114	69.6947	25,683.00
12/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	803	1	1	1	0.00
12/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	755	1	1	1	0.00
12/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	779	1	1	1	0.00
12/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1150	2	1	2	0.00
12/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1209	2	1	2	0.00
12/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1179	2	1	2	0.00
12/01/2023	R209 On 04-May-23			Bond Future	10.96	67.8896	68.5177	67.8896	2,715.00
12/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	4155	4	4	4	1,000.00
12/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7876	7	8	7	0.00
12/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2592	2	3	2	1,000.00
12/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2909	3	3	3	0.00
12/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1401	1	1	1	1,000.00
12/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2850	3	3	3	0.00
12/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2879	3	3	3	0.00
12/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	657	1	1	1	500.00
12/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	5949	6	6	6	0.00
12/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2172	2	2	2	0.00
12/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2194	2	2	2	0.00
12/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1435	2	1	2	0.00
12/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	3878	4	4	4	0.00
12/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2150	2	2	2	0.00
12/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2401	3	2	3	6,250.00
12/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	480	1	0	1	8,500.00
12/01/2023	R209 On 03-August-23			Bond Future	11.05	69.2849	69.9256	69.2849	0.00
12/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	6123	6	6	6	0.00
12/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	6089	6	6	6	0.00
12/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	6055	6	6	6	0.00
12/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1693	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
12/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1719	2	2	2	0.00
12/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1706	2	2	2	0.00
12/01/2023	R209 On 02-November-23			Bond Future	11.14	67.5282	68.1819	67.5282	5,720.00
12/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4428	4	4	4	0.00
12/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4400	4	4	4	0.00
12/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4372	4	4	4	0.00
12/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3425	4	3	4	0.00
12/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3404	4	3	4	0.00
12/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3382	4	3	4	0.00
12/01/2023	R209 On 01-February-24			Bond Future	11.24	68.8996	69.5666	68.8996	0.00
12/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6775	6	7	6	0.00
12/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6744	6	7	6	0.00
12/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6807	6	7	6	0.00
12/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2498	3	2	3	0.00
12/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2512	3	3	3	0.00
12/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2526	3	3	3	0.00
12/01/2023	R210 On 02-February-23			Bond Future	223.51	223.5096	223.5147	223.5096	372.00
12/01/2023	R210 On 04-May-23			Bond Future	224.80	224.7967	224.8002	224.7967	0.00
12/01/2023	R210 On 03-August-23			Bond Future	229.47	229.4675	229.4701	229.4675	0.00
12/01/2023	R210 On 02-November-23			Bond Future	230.98	230.9738	230.9759	230.9738	0.00
12/01/2023	R210 On 01-February-24			Bond Future	235.72	235.7174	235.7197	235.7174	0.00
12/01/2023	R213 On 02-February-23			Bond Future	10.20	85.1854	85.7943	85.1854	34,141.00
12/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
12/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	853	1	1	1	0.00
12/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1539	1	2	1	912.00
12/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	881	1	1	1	0.00
12/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	8921	8	9	8	0.00
12/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	398	0	0	0	0.00
12/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	909	1	1	1	0.00
12/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1271	1	1	1	0.00
12/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	548	1	1	1	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	438	1	0	1	0.00
12/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	1	0	0	0	912.00
12/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	777	1	1	1	0.00
12/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	757	1	1	1	0.00
12/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	797	1	1	1	0.00
12/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5169	6	5	6	0.00
12/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1306	2	1	2	476.00
12/01/2023	R213 On 04-May-23			Bond Future	10.30	83.2792	83.8993	83.2792	0.00
12/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3416	3	3	3	0.00
12/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3386	3	3	3	0.00
12/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3446	3	3	3	0.00
12/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1372	2	1	2	0.00
12/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1402	2	1	2	0.00
12/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1387	2	1	2	0.00
12/01/2023	R213 On 03-August-23			Bond Future	10.38	84.9902	85.6226	84.9902	0.00
12/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6442	6	6	6	0.00
12/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6408	6	6	6	0.00
12/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6475	6	6	6	0.00
12/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1034	1	1	1	0.00
12/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1043	1	1	1	0.00
12/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1026	1	1	1	0.00
12/01/2023	R213 On 02-November-23			Bond Future	10.49	83.1482	83.7934	83.1482	1,911.00
12/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4825	4	5	4	0.00
12/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4796	4	5	4	0.00
12/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4853	4	5	4	0.00
12/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2053	2	2	2	0.00
12/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2081	2	2	2	0.00
12/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2067	2	2	2	0.00
12/01/2023	R213 On 01-February-24			Bond Future	10.60	84.8371	85.4955	84.8371	0.00
12/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6298	6	6	6	0.00
12/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6268	6	6	6	0.00
12/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6238	6	6	6	0.00
12/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1634	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
12/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1624	2	2	2	0.00
12/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1614	2	2	2	0.00
12/01/2023	R214 On 02-February-23			Bond Future	11.04	67.0001	67.6486	67.0001	71,030.00
12/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
12/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	44	0	0	0	0.00
12/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	693	0	1	0	2,300.00
12/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	4127	4	4	4	0.00
12/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	939	1	1	1	0.00
12/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	1199	1	1	1	0.00
12/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	3203	3	3	3	2,300.00
12/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	1230	1	1	1	0.00
12/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	1138	1	1	1	0.00
12/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	1169	1	1	1	0.00
12/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	945	1	1	1	0.00
12/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	970	1	1	1	0.00
12/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1480	2	1	2	0.00
12/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	190	0	0	0	0.00
12/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	920	1	1	1	0.00
12/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	896	1	1	1	0.00
12/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1161	2	1	2	0.00
12/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	93	0	0	0	0.00
12/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	4382	5	4	5	0.00
12/01/2023	R214 On 02-February-23		Put	Bond Future	32351	33	32	33	0.00
12/01/2023	R214 On 04-May-23			Bond Future	11.13	64.9964	65.6569	64.9964	13.00
12/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	3388	3	3	3	0.00
12/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	3323	3	3	3	0.00
12/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	3356	3	3	3	0.00
12/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2058	2	2	2	0.00
12/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2079	2	2	2	0.00
12/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2037	2	2	2	0.00
12/01/2023	R214 On 03-August-23			Bond Future	11.21	66.3318	67.0056	66.3318	0.00
12/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	6659	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	6624	6	7	6	0.00
12/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	6589	6	7	6	0.00
12/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	1822	2	2	2	0.00
12/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	1809	2	2	2	0.00
12/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	1796	2	2	2	0.00
12/01/2023	R214 On 02-November-23			Bond Future	11.30	64.3680	65.0554	64.3680	0.00
12/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4572	4	5	4	0.00
12/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4514	4	5	4	0.00
12/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4543	4	5	4	0.00
12/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	3694	4	4	4	0.00
12/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	3717	4	4	4	0.00
12/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	3670	4	4	4	0.00
12/01/2023	R214 On 01-February-24			Bond Future	11.39	65.6753	66.3767	65.6753	0.00
12/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6668	6	7	6	0.00
12/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6700	6	7	6	0.00
12/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6732	6	7	6	0.00
12/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	2865	3	3	3	0.00
12/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	2882	3	3	3	0.00
12/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	2898	3	3	3	0.00
12/01/2023	R248 On 02-February-23			Bond Future	11.00	83.9570	84.8128	83.9570	93,620.00
12/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	120	0	0	0	0.00
12/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	1552	1	2	1	0.00
12/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	1592	1	2	1	0.00
12/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	1715	1	2	1	0.00
12/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	1323	1	1	1	2,900.00
12/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	4273	4	4	4	2,900.00
12/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	4854	4	5	4	0.00
12/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	1632	1	2	1	0.00
12/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1056	1	1	1	0.00
12/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	999	1	1	1	0.00
12/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	141	0	0	0	0.00
12/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	203	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
12/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1309	2	1	2	0.00
12/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1085	2	1	2	0.00
12/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1115	2	1	2	0.00
12/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	4548	5	5	5	0.00
12/01/2023	R248 On 04-May-23			Bond Future	11.09	81.1202	81.9918	81.1202	181,118.00
12/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	4261	4	4	4	0.00
12/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	4220	4	4	4	0.00
12/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	4302	4	4	4	0.00
12/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	2519	3	3	3	0.00
12/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	2572	3	3	3	0.00
12/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	2545	3	3	3	0.00
12/01/2023	R248 On 03-August-23			Bond Future	11.17	82.7494	83.6386	82.7494	0.00
12/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	8251	8	8	8	0.00
12/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	8208	8	8	8	0.00
12/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	8295	8	8	8	0.00
12/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2270	3	2	3	0.00
12/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2303	3	2	3	0.00
12/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2286	3	2	3	0.00
12/01/2023	R248 On 02-November-23			Bond Future	11.26	79.9933	80.9005	79.9933	13,000.00
12/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	6083	6	6	6	0.00
12/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	6045	6	6	6	0.00
12/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	6008	6	6	6	0.00
12/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	4527	5	5	5	0.00
12/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	4584	5	5	5	0.00
12/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	4556	5	5	5	0.00
12/01/2023	R248 On 01-February-24			Bond Future	11.34	81.6548	82.5805	81.6548	0.00
12/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	8705	8	9	8	0.00
12/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	8665	8	9	8	0.00
12/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	8626	8	9	8	0.00
12/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	3589	4	4	4	0.00
12/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	3569	4	4	4	0.00
12/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	3549	4	4	4	0.00