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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/10/2023 TO: 12/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	2025 On 02-November-23			Bond Future	172.80	172.7993	172.7968	172.7993	4,757.00
12/10/2023	2025 On 01-February-24			Bond Future	174.87	174.8725	174.8699	174.8725	9,802.00
12/10/2023	2025 On 02-May-24			Bond Future	178.85	178.8506	178.8480	178.8506	0.00
12/10/2023	2025 On 01-August-24			Bond Future	181.14	181.1431	181.1408	181.1431	0.00
12/10/2023	2025 On 07-November-24			Bond Future	185.53	185.5280	185.5264	185.5280	0.00
12/10/2023	2029 On 02-November-23			Bond Future	124.66	124.8949	124.6631	124.8949	1,782.00
12/10/2023	2029 On 01-February-24			Bond Future	127.45	127.6890	127.4520	127.6890	2,664.00
12/10/2023	2029 On 02-May-24			Bond Future	128.99	129.2282	128.9861	129.2282	0.00
12/10/2023	2029 On 01-August-24			Bond Future	131.96	132.2125	131.9649	132.2125	0.00
12/10/2023	2029 On 07-November-24			Bond Future	133.76	134.0129	133.7598	134.0129	0.00
12/10/2023	2030 On 02-November-23			Bond Future	10.67	89.9805	90.2141	89.9805	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
12/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	1032	1	1	1	0.00
12/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	1060	1	1	1	0.00
12/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	1004	1	1	1	0.00
12/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	8	0	0	0	800.00
12/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3676	3	4	3	0.00
12/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
12/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	1	0	0	0	500.00
12/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	178	0	0	0	500.00
12/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	3149	3	3	3	0.00
12/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	556	0	1	0	500.00
12/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	2022	2	2	2	500.00
12/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6325	6	6	6	0.00
12/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	3	0	0	0	500.00
12/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	172	0	0	0	0.00
12/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	745	1	1	1	0.00
12/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3277	4	3	4	0.00
12/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	63	0	0	0	500.00
12/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1325	2	1	2	0.00
12/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2510	3	3	3	0.00
12/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	40	0	0	0	800.00
12/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4672	5	5	5	0.00
12/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	451	1	0	1	0.00
12/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	426	1	0	1	0.00
12/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	438	1	0	1	0.00
12/10/2023	2030 On 01-February-24			Bond Future	10.75	87.9654	88.2042	87.9654	56,912.00
12/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	402	0	0	0	400.00
12/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	3119	3	3	3	0.00
12/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	648	1	1	1	1,360.00
12/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	774	1	1	1	400.00
12/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5527	5	6	5	0.00
12/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3257	3	3	3	0.00
12/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3230	3	3	3	0.00
12/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3285	3	3	3	0.00
12/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1160	1	1	1	500.00
12/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4755	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
12/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	615	1	1	1	500.00
12/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	865	1	1	1	200.00
12/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2326	2	2	2	0.00
12/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4410	4	4	4	0.00
12/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4723	5	5	5	0.00
12/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	709	1	1	1	500.00
12/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	473	1	0	1	500.00
12/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3788	4	4	4	0.00
12/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	536	1	1	1	200.00
12/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1348	1	1	1	700.00
12/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3280	3	3	3	0.00
12/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2629	3	3	3	0.00
12/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	467	1	0	1	500.00
12/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4155	4	4	4	0.00
12/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	863	1	1	1	0.00
12/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	885	1	1	1	0.00
12/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	874	1	1	1	0.00
12/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	344	0	0	0	400.00
12/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5298	6	5	6	0.00
12/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	929	1	1	1	1,360.00
12/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4020	4	4	4	0.00
12/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3562	4	4	4	0.00
12/10/2023	2030 On 02-May-24			Bond Future	10.85	89.9456	90.1898	89.9456	0.00
12/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	903	1	1	1	0.00
12/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	894	1	1	1	0.00
12/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	912	1	1	1	0.00
12/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6360	6	6	6	0.00
12/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2282	2	2	2	1,080.00
12/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	773	1	1	1	1,000.00
12/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1239	1	1	1	1,000.00
12/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	5063	5	5	5	0.00
12/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2923	3	3	3	500.00
12/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8738	9	9	9	0.00
12/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1914	2	2	2	500.00
12/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1866	2	2	2	0.00

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12/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	354	0	0	0	500.00
12/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2791	3	3	3	0.00
12/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	949	1	1	1	1,000.00
12/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5513	6	6	6	0.00
12/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3941	4	4	4	0.00
12/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	661	1	1	1	1,080.00
12/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2379	3	2	3	0.00
12/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4952	5	5	5	0.00
12/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5017	5	5	5	0.00
12/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4984	5	5	5	0.00
12/10/2023	2030 On 01-August-24			Bond Future	10.94	87.9963	88.2462	87.9963	0.00
12/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1714	2	2	2	0.00
12/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1699	2	2	2	0.00
12/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1729	2	2	2	0.00
12/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3806	4	4	4	0.00
12/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3853	4	4	4	0.00
12/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3830	4	4	4	0.00
12/10/2023	2030 On 07-November-24			Bond Future	11.06	90.1017	90.3579	90.1017	221.00
12/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2315	2	2	2	0.00
12/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2332	2	2	2	0.00
12/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2298	2	2	2	0.00
12/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3444	4	3	4	0.00
12/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3405	4	3	4	0.00
12/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3424	4	3	4	0.00
12/10/2023	2032 On 02-November-23			Bond Future	11.54	83.1502	83.4382	83.1502	114,450.00
12/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	137	0	0	0	0.00
12/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	127	0	0	0	0.00
12/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	148	0	0	0	0.00
12/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	3	0	0	0	10,000.00
12/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
12/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	884	1	1	1	0.00
12/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	12	0	0	0	0.00
12/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
12/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1465	1	1	1	0.00

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12/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	196	0	0	0	0.00
12/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	1	0	0	0	500.00
12/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	616	1	1	1	0.00
12/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
12/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	38	0	0	0	500.00
12/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3346	3	3	3	0.00
12/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1902	2	2	2	0.00
12/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	80	0	0	0	500.00
12/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2177	2	2	2	0.00
12/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4595	5	5	5	0.00
12/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	807	1	1	1	500.00
12/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1424	2	1	2	500.00
12/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	3998	4	4	4	0.00
12/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	359	0	0	0	500.00
12/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2586	3	3	3	500.00
12/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4645	5	5	5	0.00
12/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	609	1	1	1	15,500.00
12/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	5807	6	6	6	0.00
12/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3309	4	3	4	0.00
12/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1567	2	2	2	0.00
12/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1642	2	2	2	0.00
12/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1604	2	2	2	0.00
12/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	249	0	0	0	0.00
12/10/2023	2032 On 01-February-24			Bond Future	11.65	84.9899	85.2842	84.9899	82,308.00
12/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	633	1	1	1	1,200.00
12/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4982	5	5	5	0.00
12/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	189	0	0	0	1,200.00
12/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2568	2	3	2	0.00
12/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2595	2	3	2	0.00
12/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2541	2	3	2	0.00
12/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	1016	1	1	1	500.00
12/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5362	5	5	5	0.00
12/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	491	0	0	0	500.00
12/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	652	1	1	1	200.00
12/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2334	2	2	2	0.00

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12/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4575	4	5	4	0.00
12/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	833	1	1	1	200.00
12/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4760	5	5	5	0.00
12/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1895	2	2	2	200.00
12/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3636	4	4	4	0.00
12/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	642	1	1	1	500.00
12/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5528	6	6	6	0.00
12/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1742	2	2	2	0.00
12/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1705	2	2	2	0.00
12/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1723	2	2	2	0.00
12/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	4839	5	5	5	0.00
12/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8142	8	8	8	0.00
12/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	728	1	1	1	1,200.00
12/10/2023	2032 On 02-May-24			Bond Future	11.77	82.7404	83.0414	82.7404	0.00
12/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	884	1	1	1	0.00
12/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	893	1	1	1	0.00
12/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	875	1	1	1	0.00
12/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	921	1	1	1	500.00
12/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1499	1	1	1	500.00
12/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6912	7	7	7	0.00
12/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7479	7	7	7	0.00
12/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	723	1	1	1	1,000.00
12/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1206	1	1	1	1,000.00
12/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5997	6	6	6	0.00
12/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	979	1	1	1	1,550.00
12/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1911	2	2	2	1,550.00
12/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6149	6	6	6	0.00
12/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1150	1	1	1	1,000.00
12/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5372	6	5	6	0.00
12/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7303	8	7	8	0.00
12/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	812	1	1	1	1,550.00
12/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3792	4	4	4	0.00
12/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	926	1	1	1	500.00
12/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4583	5	5	5	0.00
12/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6380	7	6	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
12/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6576	7	7	7	0.00
12/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6497	7	6	7	0.00
12/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6536	7	7	7	0.00
12/10/2023	2032 On 01-August-24			Bond Future	11.88	84.6322	84.9401	84.6322	0.00
12/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1760	2	2	2	0.00
12/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1774	2	2	2	0.00
12/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1746	2	2	2	0.00
12/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5090	5	5	5	0.00
12/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5027	5	5	5	0.00
12/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5059	5	5	5	0.00
12/10/2023	2032 On 07-November-24			Bond Future	12.03	82.4898	82.8054	82.4898	243.00
12/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6953	7	7	7	0.00
12/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2566	2	3	2	1,615.00
12/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2273	2	2	2	0.00
12/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2258	2	2	2	0.00
12/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2289	2	2	2	0.00
12/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4600	5	5	5	0.00
12/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4656	5	5	5	0.00
12/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4628	5	5	5	0.00
12/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1574	2	2	2	1,615.00
12/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4224	4	4	4	0.00
12/10/2023	2033 On 02-November-23			Bond Future	117.20	117.2304	117.2040	117.2304	1,771.00
12/10/2023	2033 On 01-February-24			Bond Future	119.83	119.8530	119.8259	119.8530	6,284.00
12/10/2023	2033 On 02-May-24			Bond Future	121.09	121.1187	121.0912	121.1187	0.00
12/10/2023	2033 On 01-August-24			Bond Future	123.89	123.9157	123.8877	123.9157	0.00
12/10/2023	2033 On 07-November-24			Bond Future	125.39	125.4166	125.3883	125.4166	0.00
12/10/2023	2037 On 02-November-23			Bond Future	12.54	76.2991	76.4613	76.2991	33,917.00
12/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	9	0	0	0	0.00
12/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	10	0	0	0	0.00
12/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	8	0	0	0	0.00
12/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6459	6	6	6	0.00
12/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	915	1	1	1	731.00
12/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	139	0	0	0	731.00
12/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	2900	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
12/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	9	0	0	0	731.00
12/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1039	1	1	1	0.00
12/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5374	6	5	6	0.00
12/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5262	5	5	5	0.00
12/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5318	5	5	5	0.00
12/10/2023	2037 On 01-February-24			Bond Future	12.67	73.7310	73.8968	73.7310	123,739.00
12/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1489	1	1	1	0.00
12/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1469	1	1	1	0.00
12/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1510	1	2	1	0.00
12/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6574	6	7	6	0.00
12/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	3072	3	3	3	0.00
12/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	1057	1	1	1	2,500.00
12/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1785	2	2	2	2,500.00
12/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4070	4	4	4	0.00
12/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	617	1	1	1	2,500.00
12/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3257	3	3	3	0.00
12/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3320	3	3	3	0.00
12/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3289	3	3	3	0.00
12/10/2023	2037 On 02-May-24			Bond Future	12.80	75.3907	75.5602	75.3907	0.00
12/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	742	1	1	1	0.00
12/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	732	1	1	1	0.00
12/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	751	1	1	1	0.00
12/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	7904	8	8	8	0.00
12/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	7998	8	8	8	0.00
12/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	7951	8	8	8	0.00
12/10/2023	2037 On 01-August-24			Bond Future	12.93	72.8581	73.0315	72.8581	0.00
12/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4323	4	4	4	0.00
12/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	6273	6	6	6	0.00
12/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1912	2	2	2	0.00
12/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1896	2	2	2	0.00
12/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1927	2	2	2	1,383.00
12/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6090	6	6	6	0.00
12/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6164	6	6	6	0.00
12/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6127	6	6	6	0.00
12/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2140	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
12/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3182	3	3	3	1,383.00
12/10/2023	2037 On 07-November-24			Bond Future	13.08	74.6000	74.7779	74.6000	469.00
12/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2842	3	3	3	0.00
12/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2863	3	3	3	0.00
12/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2822	3	3	3	0.00
12/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5337	5	5	5	0.00
12/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5278	5	5	5	0.00
12/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5308	5	5	5	0.00
12/10/2023	2038 On 02-November-23			Bond Future	126.79	126.7660	126.7902	126.7660	2,726.00
12/10/2023	2038 On 01-February-24			Bond Future	127.61	127.5852	127.6100	127.5852	1,961.00
12/10/2023	2038 On 02-May-24			Bond Future	130.51	130.4874	130.5130	130.4874	0.00
12/10/2023	2038 On 01-August-24			Bond Future	131.46	131.4332	131.4596	131.4332	0.00
12/10/2023	2038 On 07-November-24			Bond Future	134.64	134.6139	134.6414	134.6139	0.00
12/10/2023	2040 On 02-November-23			Bond Future	12.76	76.7906	76.8525	76.7906	20,105.00
12/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5764	6	6	6	0.00
12/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	2175	2	2	2	0.00
12/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	2	0	0	0	0.00
12/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	2	0	0	0	0.00
12/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	3	0	0	0	0.00
12/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	69	0	0	0	225.00
12/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1684	2	2	2	0.00
12/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1	0	0	0	875.00
12/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	11	0	0	0	128.00
12/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	627	1	1	1	128.00
12/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4554	5	5	5	0.00
12/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	64	0	0	0	128.00
12/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1522	2	2	2	0.00
12/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5509	6	6	6	0.00
12/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	3791	4	4	4	0.00
12/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7340	7	7	7	0.00
12/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	589	1	1	1	875.00
12/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	6721	7	7	7	0.00
12/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	6844	7	7	7	0.00
12/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	6782	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
12/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	401	0	0	0	1,100.00
12/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	24	0	0	0	1,100.00
12/10/2023	2040 On 01-February-24			Bond Future	12.89	73.9830	74.0463	73.9830	137,365.00
12/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	1159	1	1	1	0.00
12/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	1177	1	1	1	0.00
12/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	1141	1	1	1	0.00
12/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4221	4	4	4	0.00
12/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4145	4	4	4	0.00
12/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4183	4	4	4	0.00
12/10/2023	2040 On 02-May-24			Bond Future	13.02	75.6484	75.7131	75.6484	0.00
12/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	723	1	1	1	0.00
12/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	733	1	1	1	0.00
12/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	714	1	1	1	0.00
12/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8756	9	9	9	0.00
12/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8652	9	9	9	0.00
12/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8704	9	9	9	0.00
12/10/2023	2040 On 01-August-24			Bond Future	13.16	72.8712	72.9375	72.8712	0.00
12/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	2052	2	2	2	0.00
12/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	2069	2	2	2	0.00
12/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	2035	2	2	2	0.00
12/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6525	7	7	7	0.00
12/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6446	6	6	6	0.00
12/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6485	7	6	7	0.00
12/10/2023	2040 On 07-November-24			Bond Future	13.31	74.6131	74.6813	74.6131	954.00
12/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3208	3	3	3	0.00
12/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3185	3	3	3	0.00
12/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3230	3	3	3	0.00
12/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5547	6	6	6	0.00
12/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5608	6	6	6	0.00
12/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5577	6	6	6	0.00
12/10/2023	2044 On 02-November-23			Bond Future	12.83	72.9538	73.0967	72.9538	35,281.00
12/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	1	0	0	0	0.00
12/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1	0	0	0	0.00
12/10/2023	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
12/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	795	1	1	1	0.00
12/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1535	1	2	1	0.00
12/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	25	0	0	0	5,860.00
12/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	623	1	1	1	6,375.00
12/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	4730	5	5	5	0.00
12/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1219	1	1	1	5,860.00
12/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7486	8	7	8	0.00
12/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7359	8	7	8	0.00
12/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7422	8	7	8	0.00
12/10/2023	2044 On 01-February-24			Bond Future	12.95	70.1865	70.3325	70.1865	91,371.00
12/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	3351	3	3	3	0.00
12/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	955	1	1	1	0.00
12/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	939	1	1	1	0.00
12/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	971	1	1	1	0.00
12/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4631	5	5	5	0.00
12/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4714	5	5	5	0.00
12/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4673	5	5	5	0.00
12/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1811	2	2	2	5,000.00
12/10/2023	2044 On 02-May-24			Bond Future	13.08	71.7664	71.9157	71.7664	0.00
12/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	707	1	1	1	0.00
12/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	698	1	1	1	0.00
12/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	717	1	1	1	0.00
12/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	8749	9	9	9	0.00
12/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	8855	9	9	9	0.00
12/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	8802	9	9	9	0.00
12/10/2023	2044 On 01-August-24			Bond Future	13.21	69.0257	69.1785	69.0257	0.00
12/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1899	2	2	2	0.00
12/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1883	2	2	2	0.00
12/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1915	2	2	2	0.00
12/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	6834	7	7	7	0.00
12/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	6917	7	7	7	0.00
12/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	6875	7	7	7	0.00
12/10/2023	2044 On 07-November-24			Bond Future	13.35	70.6755	70.8322	70.6755	0.00
12/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	3277	3	3	3	0.00
12/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	3232	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
12/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	3255	3	3	3	0.00
12/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5550	6	6	6	0.00
12/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5580	6	6	6	0.00
12/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5519	6	6	6	0.00
12/10/2023	2046 On 02-November-23			Bond Future	108.57	108.9665	108.5690	108.9665	10,546.00
12/10/2023	2046 On 01-February-24			Bond Future	111.00	111.4042	110.9979	111.4042	10,593.00
12/10/2023	2046 On 02-May-24			Bond Future	111.38	111.7927	111.3774	111.7927	0.00
12/10/2023	2046 On 01-August-24			Bond Future	113.95	114.3743	113.9495	114.3743	0.00
12/10/2023	2046 On 07-November-24			Bond Future	114.51	114.9414	114.5071	114.9414	0.00
12/10/2023	2050 On 02-November-23			Bond Future	109.83	109.8134	109.8344	109.8134	9,770.00
12/10/2023	2050 On 01-February-24			Bond Future	110.04	110.0226	110.0442	110.0226	9,695.00
12/10/2023	2050 On 02-May-24			Bond Future	112.55	112.5254	112.5475	112.5254	0.00
12/10/2023	2050 On 01-August-24			Bond Future	112.84	112.8200	112.8429	112.8200	0.00
12/10/2023	2050 On 07-November-24			Bond Future	115.57	115.5499	115.5738	115.5499	0.00
12/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	AL37 On 02-November-23			Index Future	900.17	899.0660	900.1680	899.0660	0.00
12/10/2023	AL37 On 01-February-24			Index Future	920.08	918.9580	920.0840	918.9580	0.00
12/10/2023	AL37 On 02-May-24			Index Future	940.80	939.6470	940.7990	939.6470	0.00
12/10/2023	AL37 On 01-August-24			Index Future	962.32	961.1360	962.3150	961.1360	0.00
12/10/2023	AL37 On 07-November-24			Index Future	985.41	984.1940	985.4050	984.1940	0.00
12/10/2023	AL7T On 02-November-23			Index Future	1012.12	1009.7190	1012.1170	1009.7190	0.00
12/10/2023	AL7T On 01-February-24			Index Future	1034.51	1032.0590	1034.5090	1032.0590	0.00
12/10/2023	AL7T On 02-May-24			Index Future	1057.80	1055.2940	1057.8000	1055.2940	0.00
12/10/2023	AL7T On 01-August-24			Index Future	1081.99	1079.4290	1081.9930	1079.4290	0.00
12/10/2023	AL7T On 07-November-24			Index Future	1107.95	1105.3240	1107.9530	1105.3240	0.00
12/10/2023	ALBI On 02-November-23			Index Future	886.56	885.0490	886.5560	885.0490	107.00
12/10/2023	ALBI On 01-February-24			Index Future	906.17	904.6310	906.1700	904.6310	17.00
12/10/2023	ALBI On 02-May-24			Index Future	926.57	924.9970	926.5720	924.9970	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
12/10/2023	ALBI On 01-August-24			Index Future	947.76	946.1520	947.7630	946.1520	0.00
12/10/2023	ALBI On 07-November-24			Index Future	970.50	968.8500	970.5030	968.8500	0.00
12/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	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
12/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	ES33 On 02-November-23			Bond Future	13.05	70.6506	70.7659	70.6506	0.00
12/10/2023	ES33 On 01-February-24			Bond Future	13.22	72.2312	72.3490	72.2312	0.00
12/10/2023	ES33 On 02-May-24			Bond Future	13.38	70.0745	70.1951	70.0745	0.00
12/10/2023	ES33 On 01-August-24			Bond Future	13.54	71.6924	71.8158	71.6924	0.00
12/10/2023	ES33 On 07-November-24			Bond Future	13.75	69.6206	69.7473	69.6206	0.00
12/10/2023	ES42 On 02-November-23			Bond Future	13.50	66.4518	66.5568	66.4518	0.00
12/10/2023	ES42 On 01-February-24			Bond Future	13.65	67.9385	68.0458	67.9385	0.00
12/10/2023	ES42 On 02-May-24			Bond Future	13.81	65.2212	65.3310	65.2212	0.00
12/10/2023	ES42 On 01-August-24			Bond Future	13.96	66.7268	66.8392	66.7268	0.00
12/10/2023	ES42 On 07-November-24			Bond Future	14.14	64.0703	64.1856	64.0703	0.00
12/10/2023	GOVI On 02-November-23			GOVI	873.79	872.2690	873.7900	872.2690	677.00
12/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	120100	14	12	14	0.00
12/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	120200	14	12	14	0.00
12/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	120300	14	12	14	0.00
12/10/2023	GOVI On 01-February-24			GOVI	893.12	891.5680	893.1230	891.5680	144.00
12/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	131430	12	13	12	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
12/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	131330	12	13	12	0.00
12/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	131230	12	13	12	0.00
12/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 02-May-24			GOVI	913.23	911.6400	913.2300	911.6400	0.00
12/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	377600	39	38	39	0.00
12/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	377500	39	38	39	0.00
12/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	377400	39	38	39	0.00
12/10/2023	GOVI On 01-August-24			GOVI	934.12	932.4890	934.1160	932.4890	0.00
12/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	92740	11	9	11	0.00
12/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	92640	11	9	11	0.00
12/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	92540	11	9	11	0.00
12/10/2023	GOVI On 07-November-24			GOVI	956.53	954.8600	956.5290	954.8600	0.00
12/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	77490	6	8	6	0.00
12/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	77390	6	8	6	0.00
12/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	77290	6	8	6	0.00
12/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
12/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
12/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2023	IGOV On 02-November-23			Index Future	328.79	329.0400	328.7870	329.0400	475.00
12/10/2023	IGOV On 01-February-24			Index Future	336.14	336.4020	336.1420	336.4020	0.00
12/10/2023	IGOV On 02-May-24			Index Future	343.79	344.0540	343.7890	344.0540	0.00
12/10/2023	IGOV On 01-August-24			Index Future	351.73	352.0000	351.7290	352.0000	0.00
12/10/2023	IGOV On 07-November-24			Index Future	360.25	360.5260	360.2500	360.5260	0.00
12/10/2023	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
12/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
12/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.37	91.6400	91.6300	91.6400	0.00
12/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.51	91.5100	91.4900	91.5100	0.00
12/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.51	91.5100	91.4900	91.5100	0.00
12/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.53	91.4800	91.4700	91.4800	0.00
12/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.52	91.5100	91.4800	91.5100	0.00
12/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.42	91.6200	91.5800	91.6200	0.00
12/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.7200	91.6600	91.7200	0.00
12/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.21	91.8700	91.7900	91.8700	0.00
12/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.14	91.9300	91.8600	91.9300	0.00
12/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.06	92.0100	91.9400	92.0100	0.00
12/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.08	91.9800	91.9200	91.9800	0.00
12/10/2023	R035 On 02-November-23			Bond Future	12.26	81.1259	81.2111	81.1259	114,835.00
12/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	113	0	0	0	6,500.00
12/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	22	0	0	0	0.00
12/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	21	0	0	0	0.00
12/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	24	0	0	0	0.00
12/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	3	0	0	0	400.00
12/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	3110	3	3	3	0.00
12/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
12/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	916	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
12/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6442	6	6	6	0.00
12/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	138	0	0	0	731.00
12/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	9	0	0	0	731.00
12/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1020	1	1	1	0.00
12/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2875	3	3	3	0.00
12/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6177	6	6	6	0.00
12/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	161	0	0	0	400.00
12/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9095	9	9	9	0.00
12/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4455	5	4	5	0.00
12/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4563	5	5	5	0.00
12/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4509	5	5	5	0.00
12/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3065	3	3	3	0.00
12/10/2023	R035 On 01-February-24			Bond Future	12.39	82.9209	83.0079	82.9209	57,207.00
12/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	109	0	0	0	400.00
12/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	317	0	0	0	400.00
12/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5863	6	6	6	0.00
12/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1792	2	2	2	0.00
12/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1816	2	2	2	0.00
12/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1769	2	2	2	0.00
12/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2848	3	3	3	0.00
12/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2792	3	3	3	0.00
12/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2820	3	3	3	0.00
12/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	738	1	1	1	400.00
12/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7105	7	7	7	0.00
12/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9787	10	10	10	0.00
12/10/2023	R035 On 02-May-24			Bond Future	12.52	80.2743	80.3633	80.2743	0.00
12/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	783	1	1	1	0.00
12/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	764	1	1	1	0.00
12/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	774	1	1	1	0.00
12/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7667	8	8	8	0.00
12/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7713	8	8	8	0.00
12/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7621	8	8	8	0.00
12/10/2023	R035 On 01-August-24			Bond Future	12.64	82.1097	82.2008	82.1097	0.00
12/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1833	2	2	2	0.00
12/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1848	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
12/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1817	2	2	2	0.00
12/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6084	6	6	6	0.00
12/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6010	6	6	6	0.00
12/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6047	6	6	6	0.00
12/10/2023	R035 On 07-November-24			Bond Future	12.80	79.5571	79.6508	79.5571	0.00
12/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2475	2	2	2	0.00
12/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2456	2	2	2	0.00
12/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2495	2	2	2	0.00
12/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5448	6	5	6	0.00
12/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5509	6	6	6	0.00
12/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5478	6	5	6	0.00
12/10/2023	R053 On 02-November-23			Bond Future	12.75	92.5235	92.6037	92.5235	5,189.00
12/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1673	2	2	2	0.00
12/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1633	2	2	2	0.00
12/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1593	2	2	2	0.00
12/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1157	1	1	1	0.00
12/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1127	1	1	1	0.00
12/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1098	1	1	1	0.00
12/10/2023	R053 On 01-February-24			Bond Future	12.87	94.5706	94.6525	94.5706	0.00
12/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3586	4	4	4	0.00
12/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3510	3	4	3	0.00
12/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3548	4	4	4	0.00
12/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3123	3	3	3	0.00
12/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3154	3	3	3	0.00
12/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3093	3	3	3	0.00
12/10/2023	R053 On 02-May-24			Bond Future	12.99	90.8338	90.9177	90.8338	0.00
12/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4516	4	5	4	0.00
12/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4479	4	4	4	0.00
12/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4553	5	5	5	0.00
12/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4212	4	4	4	0.00
12/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4273	4	4	4	0.00
12/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4242	4	4	4	0.00
12/10/2023	R053 On 01-August-24			Bond Future	13.11	92.9105	92.9963	92.9105	0.00
12/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	5265	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
12/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	5301	5	5	5	0.00
12/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	5230	5	5	5	0.00
12/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5097	5	5	5	0.00
12/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5036	5	5	5	0.00
12/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5067	5	5	5	0.00
12/10/2023	R053 On 07-November-24			Bond Future	13.26	89.2596	89.3479	89.2596	0.00
12/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	4339	4	4	4	0.00
12/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4368	4	4	4	0.00
12/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	4310	4	4	4	0.00
12/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7464	8	7	8	0.00
12/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7384	7	7	7	0.00
12/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7424	7	7	7	0.00
12/10/2023	R186 On 02-November-23			Bond Future	9.25	107.2639	107.2789	107.2639	55,238.00
12/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	600	1	1	1	0.00
12/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	619	1	1	1	0.00
12/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	581	1	1	1	0.00
12/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	224	0	0	0	1,715.00
12/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	3111	3	3	3	0.00
12/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	4	0	0	0	1,715.00
12/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	505	1	1	1	0.00
12/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	238	0	0	0	0.00
12/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	222	0	0	0	0.00
12/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	230	0	0	0	0.00
12/10/2023	R186 On 01-February-24			Bond Future	9.28	104.3271	104.3425	104.3271	81,271.00
12/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1228	1	1	1	0.00
12/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1212	1	1	1	0.00
12/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1244	1	1	1	0.00
12/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	639	1	1	1	0.00
12/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	658	1	1	1	0.00
12/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	649	1	1	1	0.00
12/10/2023	R186 On 02-May-24			Bond Future	9.29	106.6757	106.6914	106.6757	0.00
12/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	184	0	0	0	0.00
12/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	181	0	0	0	0.00
12/10/2023	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
12/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2937	3	3	3	0.00
12/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1748	2	2	2	2,030.00
12/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	404	0	0	0	2,030.00
12/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	738	1	1	1	0.00
12/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3222	3	3	3	0.00
12/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3265	3	3	3	0.00
12/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3243	3	3	3	0.00
12/10/2023	R186 On 01-August-24			Bond Future	9.29	103.8040	103.8202	103.8040	0.00
12/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	632	1	1	1	0.00
12/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	625	1	1	1	0.00
12/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	638	1	1	1	0.00
12/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	1904	2	2	2	0.00
12/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	1934	2	2	2	0.00
12/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	1919	2	2	2	0.00
12/10/2023	R186 On 07-November-24			Bond Future	9.33	106.2884	106.3054	106.2884	3,801.00
12/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	1105	1	1	1	0.00
12/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	1095	1	1	1	0.00
12/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	1115	1	1	1	0.00
12/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1456	1	1	1	0.00
12/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1474	1	1	1	0.00
12/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1464	1	1	1	0.00
12/10/2023	R197 On 02-November-23			Bond Future	342.45	342.4129	342.4547	342.4129	0.00
12/10/2023	R202 On 02-November-23			Bond Future	253.79	253.7450	253.7923	253.7450	4,558.00
12/10/2023	R202 On 01-February-24			Bond Future	254.50	254.4497	254.4979	254.4497	5,070.00
12/10/2023	R202 On 02-May-24			Bond Future	260.29	260.2379	260.2876	260.2379	0.00
12/10/2023	R202 On 01-August-24			Bond Future	261.20	261.1536	261.2049	261.1536	0.00
12/10/2023	R202 On 07-November-24			Bond Future	267.53	267.4741	267.5274	267.4741	0.00
12/10/2023	R209 On 02-November-23			Bond Future	12.31	62.4788	62.5976	62.4788	17,722.00
12/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	8	0	0	0	0.00
12/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	8	0	0	0	0.00
12/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	9	0	0	0	0.00
12/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4547	5	5	5	0.00
12/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4645	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
12/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4596	5	5	5	0.00
12/10/2023	R209 On 01-February-24			Bond Future	12.42	63.8612	63.9826	63.8612	10,589.00
12/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1390	1	1	1	0.00
12/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1409	1	1	1	0.00
12/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1371	1	1	1	0.00
12/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2737	3	3	3	0.00
12/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2684	3	3	3	0.00
12/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2710	3	3	3	0.00
12/10/2023	R209 On 02-May-24			Bond Future	12.54	62.1452	62.2694	62.1452	0.00
12/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	637	1	1	1	0.00
12/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	645	1	1	1	0.00
12/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	629	1	1	1	0.00
12/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7015	7	7	7	0.00
12/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6932	7	7	7	0.00
12/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	6973	7	7	7	0.00
12/10/2023	R209 On 01-August-24			Bond Future	12.65	63.5661	63.6932	63.5661	0.00
12/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1599	2	2	2	0.00
12/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1612	2	2	2	0.00
12/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1585	2	2	2	0.00
12/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5487	6	5	6	0.00
12/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5420	6	5	6	0.00
12/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5454	6	5	6	0.00
12/10/2023	R209 On 07-November-24			Bond Future	12.79	61.9299	62.0602	61.9299	101.00
12/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2339	2	2	2	0.00
12/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2357	2	2	2	0.00
12/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2321	2	2	2	0.00
12/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4838	5	5	5	0.00
12/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4784	5	5	5	0.00
12/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4811	5	5	5	0.00
12/10/2023	R210 On 02-November-23			Bond Future	226.05	226.4809	226.0529	226.4809	246.00
12/10/2023	R210 On 01-February-24			Bond Future	231.11	231.5476	231.1100	231.5476	501.00
12/10/2023	R210 On 02-May-24			Bond Future	233.12	233.5624	233.1151	233.5624	0.00
12/10/2023	R210 On 01-August-24			Bond Future	238.50	238.9561	238.4986	238.9561	0.00
12/10/2023	R210 On 07-November-24			Bond Future	240.94	241.4042	240.9369	241.4042	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
12/10/2023	R213 On 02-November-23			Bond Future	11.22	80.3894	80.6083	80.3894	15,385.00
12/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	487	0	0	0	0.00
12/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	507	0	1	0	0.00
12/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	467	0	0	0	0.00
12/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5967	6	6	6	0.00
12/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	201	0	0	0	731.00
12/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	1311	1	1	1	731.00
12/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1400	2	1	2	0.00
12/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	7	0	0	0	731.00
12/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	389	0	0	0	0.00
12/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	937	1	1	1	0.00
12/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	891	1	1	1	0.00
12/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	914	1	1	1	0.00
12/10/2023	R213 On 01-February-24			Bond Future	11.33	82.1680	82.3917	82.1680	25,612.00
12/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2774	3	3	3	0.00
12/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2748	3	3	3	0.00
12/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2800	3	3	3	0.00
12/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1220	1	1	1	0.00
12/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1248	1	1	1	0.00
12/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1234	1	1	1	0.00
12/10/2023	R213 On 02-May-24			Bond Future	11.43	80.4580	80.6868	80.4580	0.00
12/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	832	1	1	1	0.00
12/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	824	1	1	1	0.00
12/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	841	1	1	1	0.00
12/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5562	6	6	6	0.00
12/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5631	6	6	6	0.00
12/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5596	6	6	6	0.00
12/10/2023	R213 On 01-August-24			Bond Future	11.53	82.2977	82.5317	82.2977	0.00
12/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1708	2	2	2	0.00
12/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1695	2	2	2	0.00
12/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1721	2	2	2	0.00
12/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4327	4	4	4	0.00
12/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4383	5	4	5	0.00
12/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4355	5	4	5	0.00
12/10/2023	R213 On 07-November-24			Bond Future	11.67	80.7051	80.9450	80.7051	0.00

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12/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2272	2	2	2	0.00
12/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2255	2	2	2	0.00
12/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2289	2	2	2	0.00
12/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	3993	4	4	4	0.00
12/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4038	4	4	4	0.00
12/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4016	4	4	4	0.00
12/10/2023	R214 On 02-November-23			Bond Future	12.65	58.3107	58.4078	58.3107	19,961.00
12/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	2	0	0	0	0.00
12/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1	0	0	0	0.00
12/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	2	0	0	0	0.00
12/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5747	6	6	6	0.00
12/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5852	6	6	6	0.00
12/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5800	6	6	6	0.00
12/10/2023	R214 On 01-February-24			Bond Future	12.77	59.6009	59.7001	59.6009	6,579.00
12/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	877	1	1	1	0.00
12/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	892	1	1	1	0.00
12/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	863	1	1	1	0.00
12/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3769	4	4	4	0.00
12/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3702	4	4	4	0.00
12/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3736	4	4	4	0.00
12/10/2023	R214 On 02-May-24			Bond Future	12.88	57.6370	57.7385	57.6370	0.00
12/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	597	1	1	1	0.00
12/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	605	1	1	1	0.00
12/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	589	1	1	1	0.00
12/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7407	7	7	7	0.00
12/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7318	7	7	7	0.00
12/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7362	7	7	7	0.00
12/10/2023	R214 On 01-August-24			Bond Future	12.99	58.9549	59.0588	58.9549	0.00
12/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1712	2	2	2	0.00
12/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1726	2	2	2	0.00
12/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1698	2	2	2	0.00
12/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5477	6	5	6	0.00
12/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5409	5	5	5	0.00
12/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5443	6	5	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
12/10/2023	R214 On 07-November-24			Bond Future	13.13	57.0570	57.1636	57.0570	0.00
12/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2593	3	3	3	0.00
12/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2611	3	3	3	0.00
12/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2574	3	3	3	0.00
12/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4893	5	5	5	0.00
12/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4839	5	5	5	0.00
12/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4866	5	5	5	0.00
12/10/2023	R248 On 02-November-23			Bond Future	12.74	71.7388	71.8567	71.7388	62,730.00
12/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1	0	0	0	0.00
12/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1	0	0	0	0.00
12/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	1	0	0	0	0.00
12/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	491	0	0	0	207.00
12/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	4523	4	5	4	0.00
12/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	12	0	0	0	207.00
12/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1820	2	2	2	0.00
12/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5514	6	6	6	0.00
12/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	69	0	0	0	207.00
12/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	7621	8	8	8	0.00
12/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7490	8	7	8	0.00
12/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	7555	8	8	8	0.00
12/10/2023	R248 On 01-February-24			Bond Future	12.86	73.3260	73.4466	73.3260	171,859.00
12/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	3200	3	3	3	0.00
12/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	6055	6	6	6	0.00
12/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	909	1	1	1	0.00
12/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	923	1	1	1	0.00
12/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	895	1	1	1	0.00
12/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	1150	1	1	1	100.00
12/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	276	0	0	0	1,000.00
12/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	4106	4	4	4	0.00
12/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1468	2	1	2	1,000.00
12/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4304	4	4	4	0.00
12/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8369	8	8	8	0.00
12/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	4992	5	5	5	0.00
12/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	4901	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
12/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	4946	5	5	5	0.00
12/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	846	1	1	1	1,100.00
12/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	1943	2	2	2	1,100.00
12/10/2023	R248 On 02-May-24			Bond Future	12.98	70.5269	70.6503	70.5269	0.00
12/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	639	1	1	1	0.00
12/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	648	1	1	1	0.00
12/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	630	1	1	1	0.00
12/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9600	10	10	10	0.00
12/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9486	10	9	10	0.00
12/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9543	10	10	10	0.00
12/10/2023	R248 On 01-August-24			Bond Future	13.09	72.1394	72.2656	72.1394	13,000.00
12/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	2161	2	2	2	0.00
12/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	2179	2	2	2	0.00
12/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	2143	2	2	2	0.00
12/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6516	7	7	7	0.00
12/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6435	7	6	7	0.00
12/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6476	7	6	7	0.00
12/10/2023	R248 On 07-November-24			Bond Future	13.24	69.4114	69.5408	69.4114	0.00
12/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3346	3	3	3	0.00
12/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3369	3	3	3	0.00
12/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3323	3	3	3	0.00
12/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5740	6	6	6	0.00
12/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5677	6	6	6	0.00
12/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5708	6	6	6	0.00
12/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00