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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	2025 On 01-February-24			Bond Future	175.79	175.6370	175.7884	175.6370	11,910.00
12/12/2023	2025 On 02-May-24			Bond Future	179.73	179.5710	179.7263	179.5710	0.00
12/12/2023	2025 On 01-August-24			Bond Future	181.86	181.7033	181.8638	181.7033	0.00
12/12/2023	2025 On 07-November-24			Bond Future	186.13	185.9629	186.1304	185.9629	75.00
12/12/2023	2029 On 01-February-24			Bond Future	128.88	128.4604	128.8808	128.4604	7,360.00
12/12/2023	2029 On 02-May-24			Bond Future	130.39	129.9624	130.3924	129.9624	0.00
12/12/2023	2029 On 01-August-24			Bond Future	133.29	132.8453	133.2865	132.8453	0.00
12/12/2023	2029 On 07-November-24			Bond Future	135.00	134.5477	135.0011	134.5477	66.00
12/12/2023	2029 On 06-February-25			Bond Future	137.86	137.3977	137.8631	137.3977	0.00
12/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	5463	5	5	5	0.00
12/12/2023	2029 On 06-February-25	132.40	Put	Bond Future	0	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
12/12/2023	2030 On 01-February-24			Bond Future	10.10	90.6054	90.8523	90.6054	93,168.00
12/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5123	5	5	5	0.00
12/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5160	5	5	5	0.00
12/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5087	5	5	5	0.00
12/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	4940	5	5	5	0.00
12/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	760	1	1	1	1,360.00
12/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	272	0	0	0	400.00
12/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1038	1	1	1	400.00
12/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	7848	8	8	8	0.00
12/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	1844	2	2	2	500.00
12/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	6967	7	7	7	0.00
12/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	689	1	1	1	500.00
12/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1242	1	1	1	200.00
12/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	3825	4	4	4	0.00
12/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6561	6	7	6	0.00
12/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	6930	7	7	7	0.00
12/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	892	1	1	1	500.00
12/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	31	0	0	0	500.00
12/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1324	1	1	1	0.00
12/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	39	0	0	0	200.00
12/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	199	0	0	0	700.00
12/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	1009	1	1	1	0.00
12/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	666	1	1	1	0.00
12/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	31	0	0	0	500.00
12/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1581	2	2	2	0.00
12/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	16	0	0	0	400.00
12/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1178	1	1	1	0.00
12/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2520	3	3	3	0.00
12/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	102	0	0	0	1,360.00
12/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1484	2	1	2	0.00
12/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	94	0	0	0	0.00
12/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	90	0	0	0	0.00
12/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	92	0	0	0	0.00
12/12/2023	2030 On 02-May-24			Bond Future	10.17	92.6127	92.8653	92.6127	19,397.00
12/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1001	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3533	3	4	3	1,080.00
12/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8513	8	9	8	0.00
12/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	1880	2	2	2	1,000.00
12/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7059	7	7	7	0.00
12/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1242	1	1	1	0.00
12/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1259	1	1	1	0.00
12/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1226	1	1	1	0.00
12/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	2983	3	3	3	500.00
12/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4417	4	4	4	500.00
12/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11095	11	11	11	0.00
12/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	35	0	0	0	500.00
12/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	685	1	1	1	0.00
12/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1184	1	1	1	0.00
12/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2673	3	3	3	0.00
12/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2624	3	3	3	0.00
12/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2648	3	3	3	0.00
12/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	270	0	0	0	1,000.00
12/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	139	0	0	0	1,080.00
12/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	954	1	1	1	0.00
12/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1906	2	2	2	0.00
12/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	3065	3	3	3	0.00
12/12/2023	2030 On 01-August-24			Bond Future	10.24	90.6395	90.8987	90.6395	0.00
12/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2608	2	3	2	0.00
12/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2631	2	3	2	0.00
12/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2586	2	3	2	0.00
12/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	2089	2	2	2	0.00
12/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	2056	2	2	2	0.00
12/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	2072	2	2	2	0.00
12/12/2023	2030 On 07-November-24			Bond Future	10.33	92.7389	93.0058	92.7389	1,652.00
12/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3546	3	4	3	0.00
12/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3570	3	4	3	0.00
12/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3523	3	4	3	0.00
12/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	2021	2	2	2	0.00
12/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1995	2	2	2	0.00
12/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	2008	2	2	2	0.00

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12/12/2023	2030 On 06-February-25			Bond Future	10.44	90.6693	90.9435	90.6693	0.00
12/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3366	3	3	3	0.00
12/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2528	3	3	3	0.00
12/12/2023	2032 On 01-February-24			Bond Future	10.94	88.2670	88.6054	88.2670	88,518.00
12/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4399	4	4	4	0.00
12/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4359	4	4	4	0.00
12/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4440	4	4	4	0.00
12/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1162	1	1	1	8,500.00
12/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5050	5	5	5	0.00
12/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	52	0	0	0	1,200.00
12/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	840	1	1	1	1,200.00
12/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7621	7	8	7	0.00
12/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	529	0	1	0	500.00
12/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1685	2	2	2	500.00
12/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8078	8	8	8	0.00
12/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7122	7	7	7	0.00
12/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	883	1	1	1	200.00
12/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4040	4	4	4	0.00
12/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3264	3	3	3	0.00
12/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2464	2	2	2	0.00
12/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2533	2	3	2	0.00
12/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	610	1	1	1	8,500.00
12/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	633	1	1	1	17,000.00
12/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	415	0	0	0	8,500.00
12/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	280	0	0	0	200.00
12/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1670	2	2	2	0.00
12/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	59	0	0	0	200.00
12/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	36	0	0	0	500.00
12/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	984	1	1	1	0.00
12/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2245	3	2	3	0.00
12/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	46	0	0	0	1,200.00
12/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1724	2	2	2	0.00
12/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4684	5	5	5	0.00
12/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	169	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
12/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1369	2	1	2	0.00
12/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	229	0	0	0	0.00
12/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	238	0	0	0	0.00
12/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	234	0	0	0	0.00
12/12/2023	2032 On 02-May-24			Bond Future	11.03	86.0604	86.4065	86.0604	61,448.00
12/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	1918	2	2	2	1,000.00
12/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8552	8	9	8	0.00
12/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1001	1	1	1	1,000.00
12/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1371	1	1	1	500.00
12/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2472	2	2	2	500.00
12/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9587	9	10	9	0.00
12/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3186	3	3	3	1,550.00
12/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10216	10	10	10	0.00
12/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1300	1	1	1	0.00
12/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1283	1	1	1	0.00
12/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1318	1	1	1	0.00
12/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1482	1	1	1	1,550.00
12/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2790	3	3	3	0.00
12/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4629	4	5	4	0.00
12/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1335	1	1	1	500.00
12/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1072	1	1	1	500.00
12/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1951	2	2	2	500.00
12/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3526	4	4	4	0.00
12/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3557	4	4	4	0.00
12/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3619	4	4	4	0.00
12/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3588	4	4	4	0.00
12/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	184	0	0	0	1,550.00
12/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1702	2	2	2	0.00
12/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3287	4	3	4	0.00
12/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	237	0	0	0	500.00
12/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2191	2	2	2	0.00
12/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3465	4	3	4	0.00
12/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2718	3	3	3	0.00
12/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	340	0	0	0	1,000.00
12/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4216	4	4	4	0.00

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12/12/2023	2032 On 01-August-24			Bond Future	11.13	87.9484	88.3032	87.9484	0.00
12/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	2955	3	3	3	0.00
12/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	2930	3	3	3	0.00
12/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	2979	3	3	3	0.00
12/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2869	3	3	3	0.00
12/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2911	3	3	3	0.00
12/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2890	3	3	3	0.00
12/12/2023	2032 On 07-November-24			Bond Future	11.25	85.8194	86.1839	85.8194	1,526.00
12/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9470	9	9	9	0.00
12/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4062	4	4	4	1,615.00
12/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3631	3	4	3	0.00
12/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3605	3	4	3	0.00
12/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3657	3	4	3	0.00
12/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2590	3	3	3	0.00
12/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2625	3	3	3	0.00
12/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2607	3	3	3	0.00
12/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	711	1	1	1	1,615.00
12/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2341	2	2	2	0.00
12/12/2023	2032 On 06-February-25			Bond Future	11.38	87.6130	87.9868	87.6130	0.00
12/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4230	4	4	4	0.00
12/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2791	3	3	3	0.00
12/12/2023	2033 On 01-February-24			Bond Future	122.29	121.8515	122.2941	121.8515	8,052.00
12/12/2023	2033 On 02-May-24			Bond Future	123.56	123.1091	123.5619	123.1091	0.00
12/12/2023	2033 On 01-August-24			Bond Future	126.30	125.8401	126.3045	125.8401	0.00
12/12/2023	2033 On 07-November-24			Bond Future	127.76	127.2803	127.7573	127.2803	0.00
12/12/2023	2033 On 06-February-25			Bond Future	130.47	129.9765	130.4660	129.9765	0.00
12/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5526	5	6	5	0.00
12/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
12/12/2023	2037 On 01-February-24			Bond Future	12.15	76.2571	76.5816	76.2571	135,183.00
12/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2120	2	2	2	0.00
12/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2152	2	2	2	0.00
12/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2089	2	2	2	0.00
12/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	8697	8	9	8	0.00
12/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	4391	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1449	1	1	1	2,500.00
12/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	419	0	0	0	2,500.00
12/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1778	2	2	2	0.00
12/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	55	0	0	0	2,500.00
12/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1255	1	1	1	0.00
12/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1215	1	1	1	0.00
12/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1235	1	1	1	0.00
12/12/2023	2037 On 02-May-24			Bond Future	12.27	77.9465	78.2783	77.9465	0.00
12/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	951	1	1	1	0.00
12/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	966	1	1	1	0.00
12/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	936	1	1	1	0.00
12/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5484	6	5	6	0.00
12/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	5401	6	5	6	0.00
12/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	5442	6	5	6	0.00
12/12/2023	2037 On 01-August-24			Bond Future	12.39	75.4008	75.7409	75.4008	0.00
12/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8109	8	8	8	0.00
12/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	5850	6	6	6	0.00
12/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	2681	3	3	3	0.00
12/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	2706	3	3	3	1,383.00
12/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	2657	3	3	3	0.00
12/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	4215	4	4	4	0.00
12/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	4159	4	4	4	0.00
12/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	4187	4	4	4	0.00
12/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1999	2	2	2	1,383.00
12/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1266	1	1	1	1,383.00
12/12/2023	2037 On 07-November-24			Bond Future	12.53	77.1462	77.4956	77.1462	9,175.00
12/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4208	4	4	4	0.00
12/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4236	4	4	4	0.00
12/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4180	4	4	4	0.00
12/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3978	4	4	4	0.00
12/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3933	4	4	4	0.00
12/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3956	4	4	4	0.00
12/12/2023	2037 On 06-February-25			Bond Future	12.68	74.4982	74.8565	74.4982	0.00
12/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4575	4	5	4	0.00
12/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	4179	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	2038 On 01-February-24			Bond Future	130.93	129.9813	130.9337	129.9813	3,549.00
12/12/2023	2038 On 02-May-24			Bond Future	133.87	132.8927	133.8668	132.8927	1,706.00
12/12/2023	2038 On 01-August-24			Bond Future	134.75	133.7578	134.7547	133.7578	0.00
12/12/2023	2038 On 07-November-24			Bond Future	137.92	136.8926	137.9152	136.8926	0.00
12/12/2023	2038 On 06-February-25			Bond Future	138.70	137.6586	138.7041	137.6586	0.00
12/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	3474	2	3	2	0.00
12/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
12/12/2023	2040 On 01-February-24			Bond Future	12.47	76.1725	76.3438	76.1725	126,832.00
12/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1274	1	1	1	0.00
12/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3198	3	3	3	0.00
12/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	7473	7	7	7	0.00
12/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1375	1	1	1	0.00
12/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1349	1	1	1	0.00
12/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1401	1	1	1	0.00
12/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	2071	2	2	2	0.00
12/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	2132	2	2	2	0.00
12/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	2101	2	2	2	0.00
12/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	135	0	0	0	0.00
12/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	865	1	1	1	0.00
12/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	2226	2	2	2	0.00
12/12/2023	2040 On 02-May-24			Bond Future	12.59	77.8600	78.0352	77.8600	0.00
12/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	813	1	1	1	0.00
12/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	800	1	1	1	0.00
12/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	827	1	1	1	0.00
12/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	6424	7	6	7	0.00
12/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	6520	7	7	7	0.00
12/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	6472	7	6	7	0.00
12/12/2023	2040 On 01-August-24			Bond Future	12.72	75.0621	75.2421	75.0621	0.00
12/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	2641	3	3	3	0.00
12/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	2617	3	3	3	0.00
12/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	2666	3	3	3	0.00
12/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4739	5	5	5	0.00
12/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4801	5	5	5	0.00
12/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4770	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
12/12/2023	2040 On 07-November-24			Bond Future	12.86	76.7993	76.9849	76.7993	8,697.00
12/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4283	4	4	4	0.00
12/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4255	4	4	4	0.00
12/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4312	4	4	4	0.00
12/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	4325	4	4	4	0.00
12/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	4374	4	4	4	0.00
12/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	4349	4	4	4	0.00
12/12/2023	2040 On 06-February-25			Bond Future	13.02	73.8930	74.0841	73.8930	0.00
12/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4450	4	4	4	0.00
12/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4791	5	5	5	0.00
12/12/2023	2044 On 01-February-24			Bond Future	12.54	72.3336	72.5611	72.3336	101,470.00
12/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4319	4	4	4	0.00
12/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1076	1	1	1	0.00
12/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1099	1	1	1	0.00
12/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1054	1	1	1	0.00
12/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3321	3	3	3	0.00
12/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	846	1	1	1	15,000.00
12/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2601	3	3	3	0.00
12/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2530	3	3	3	0.00
12/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2565	3	3	3	0.00
12/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	551	1	1	1	5,000.00
12/12/2023	2044 On 02-May-24			Bond Future	12.66	73.9361	74.1687	73.9361	27.00
12/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	765	1	1	1	0.00
12/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	778	1	1	1	0.00
12/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	752	1	1	1	0.00
12/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6656	7	7	7	0.00
12/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6557	7	7	7	0.00
12/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6606	7	7	7	0.00
12/12/2023	2044 On 01-August-24			Bond Future	12.78	71.1772	71.4159	71.1772	0.00
12/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2435	2	2	2	0.00
12/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2459	2	2	2	0.00
12/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2411	2	2	2	0.00
12/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	5207	5	5	5	0.00
12/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	5140	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
12/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	5173	5	5	5	0.00
12/12/2023	2044 On 07-November-24			Bond Future	12.92	72.8243	73.0699	72.8243	0.00
12/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4266	4	4	4	0.00
12/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4294	4	4	4	0.00
12/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4238	4	4	4	0.00
12/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4348	4	4	4	0.00
12/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	4299	4	4	4	0.00
12/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4323	4	4	4	0.00
12/12/2023	2044 On 06-February-25			Bond Future	13.07	69.9602	70.2124	69.9602	0.00
12/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	4575	4	5	4	0.00
12/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4821	5	5	5	0.00
12/12/2023	2046 On 01-February-24			Bond Future	115.35	114.2441	115.3461	114.2441	11,904.00
12/12/2023	2046 On 02-May-24			Bond Future	115.77	114.6420	115.7686	114.6420	4,626.00
12/12/2023	2046 On 01-August-24			Bond Future	118.34	117.1848	118.3378	117.1848	0.00
12/12/2023	2046 On 07-November-24			Bond Future	118.89	117.7121	118.8935	117.7121	0.00
12/12/2023	2046 On 06-February-25			Bond Future	121.41	120.2036	121.4123	120.2036	0.00
12/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	7402	6	7	6	0.00
12/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
12/12/2023	2050 On 01-February-24			Bond Future	114.73	113.8977	114.7303	113.8977	10,813.00
12/12/2023	2050 On 02-May-24			Bond Future	117.30	116.4487	117.3004	116.4487	3,316.00
12/12/2023	2050 On 01-August-24			Bond Future	117.58	116.7123	117.5838	116.7123	0.00
12/12/2023	2050 On 07-November-24			Bond Future	120.34	119.4475	120.3417	119.4475	0.00
12/12/2023	2050 On 06-February-25			Bond Future	120.51	119.5989	120.5131	119.5989	0.00
12/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	4913	4	5	4	0.00
12/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
12/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	AL37 On 01-February-24			Index Future	936.45	934.9420	936.4470	934.9420	0.00
12/12/2023	AL37 On 02-May-24			Index Future	957.20	955.6570	957.1960	955.6570	0.00
12/12/2023	AL37 On 01-August-24			Index Future	978.22	976.6440	978.2190	976.6440	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
12/12/2023	AL37 On 07-November-24			Index Future	1000.94	999.3260	1000.9420	999.3260	0.00
12/12/2023	AL37 On 06-February-25			Index Future	1021.96	1020.3100	1021.9640	1020.3100	0.00
12/12/2023	AL7T On 01-February-24			Index Future	1074.58	1071.0100	1074.5750	1071.0100	0.00
12/12/2023	AL7T On 02-May-24			Index Future	1098.39	1094.7400	1098.3850	1094.7400	0.00
12/12/2023	AL7T On 01-August-24			Index Future	1122.51	1118.7800	1122.5080	1118.7800	0.00
12/12/2023	AL7T On 07-November-24			Index Future	1148.58	1144.7640	1148.5830	1144.7640	0.00
12/12/2023	AL7T On 06-February-25			Index Future	1172.71	1168.8010	1172.7060	1168.8010	0.00
12/12/2023	ALBI On 01-February-24			Index Future	932.37	929.9150	932.3700	929.9150	100.00
12/12/2023	ALBI On 02-May-24			Index Future	953.03	950.5190	953.0290	950.5190	0.00
12/12/2023	ALBI On 01-August-24			Index Future	973.96	971.3920	973.9610	971.3920	0.00
12/12/2023	ALBI On 07-November-24			Index Future	996.59	993.9520	996.5850	993.9520	0.00
12/12/2023	ALBI On 06-February-25			Index Future	1017.52	1014.8230	1017.5150	1014.8230	0.00
12/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	ES33 On 01-February-24			Bond Future	12.56	74.9189	75.1726	74.9189	0.00
12/12/2023	ES33 On 02-May-24			Bond Future	12.70	72.7979	73.0576	72.7979	0.00
12/12/2023	ES33 On 01-August-24			Bond Future	12.85	74.4120	74.6783	74.4120	0.00
12/12/2023	ES33 On 07-November-24			Bond Future	13.03	72.3514	72.6254	72.3514	0.00
12/12/2023	ES33 On 06-February-25			Bond Future	13.23	73.8787	74.1599	73.8787	0.00
12/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	428	0	0	0	0.00
12/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
12/12/2023	ES42 On 01-February-24			Bond Future	13.19	70.0368	70.2713	70.0368	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
12/12/2023	ES42 On 02-May-24			Bond Future	13.33	67.3428	67.5829	67.3428	0.00
12/12/2023	ES42 On 01-August-24			Bond Future	13.48	68.8352	69.0814	68.8352	0.00
12/12/2023	ES42 On 07-November-24			Bond Future	13.65	66.1781	66.4313	66.1781	0.00
12/12/2023	ES42 On 06-February-25			Bond Future	13.83	67.5720	67.8319	67.5720	0.00
12/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
12/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	562	1	1	1	0.00
12/12/2023	GOVI On 01-February-24			GOVI	919.12	916.6800	919.1180	916.6800	709.00
12/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	391280	37	39	37	0.00
12/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	391180	37	39	37	0.00
12/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	391380	37	39	37	0.00
12/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 02-May-24			GOVI	939.48	936.9910	939.4830	936.9910	0.00
12/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	114870	14	11	14	0.00
12/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	115070	14	12	14	0.00
12/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	114970	14	11	14	0.00
12/12/2023	GOVI On 01-August-24			GOVI	960.12	957.5670	960.1170	957.5670	0.00
12/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	167270	14	17	14	0.00
12/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	167470	14	17	14	0.00
12/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	167370	14	17	14	0.00
12/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 07-November-24			GOVI	982.42	979.8060	982.4200	979.8060	0.00
12/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	336400	31	34	31	0.00
12/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	336300	31	34	31	0.00
12/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	336200	31	34	31	0.00
12/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
12/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	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
12/12/2023	GOVI On 06-February-25			GOVI	1003.05	1000.3800	1003.0530	1000.3800	0.00
12/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	310530	28	31	28	0.00
12/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
12/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2023	IGOV On 01-February-24			Index Future	345.00	343.2720	345.0040	343.2720	606.00
12/12/2023	IGOV On 02-May-24			Index Future	352.73	350.9610	352.7330	350.9610	16.00
12/12/2023	IGOV On 01-August-24			Index Future	360.56	358.7500	360.5620	358.7500	0.00
12/12/2023	IGOV On 07-November-24			Index Future	369.02	367.1680	369.0240	367.1680	0.00
12/12/2023	IGOV On 06-February-25			Index Future	376.85	374.9550	376.8530	374.9550	0.00
12/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
12/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
12/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
12/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
12/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.28	91.7200	91.7200	91.7200	0.00
12/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.25	91.7500	91.7500	91.7500	0.00
12/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.13	91.8700	91.8700	91.8700	0.00
12/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.91	92.0900	92.0900	92.0900	0.00
12/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
12/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	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
12/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
12/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
12/12/2023	R035 On 01-February-24			Bond Future	11.74	86.0838	86.3833	86.0838	68,122.00
12/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	65	0	0	0	400.00
12/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	368	0	0	0	400.00
12/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	8552	8	9	8	0.00
12/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3068	3	3	3	0.00
12/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3030	3	3	3	0.00
12/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3106	3	3	3	0.00
12/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	707	1	1	1	0.00
12/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	734	1	1	1	0.00
12/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	720	1	1	1	0.00
12/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	52	0	0	0	400.00
12/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3780	4	4	4	0.00
12/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	6367	7	6	7	0.00
12/12/2023	R035 On 02-May-24			Bond Future	11.84	83.4789	83.7852	83.4789	104,999.00
12/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1184	1	1	1	0.00
12/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1167	1	1	1	0.00
12/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1202	1	1	1	0.00
12/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4618	5	5	5	0.00
12/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4694	5	5	5	0.00
12/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4656	5	5	5	0.00
12/12/2023	R035 On 01-August-24			Bond Future	11.95	85.3106	85.6247	85.3106	0.00
12/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	2998	3	3	3	0.00
12/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	2972	3	3	3	0.00
12/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3025	3	3	3	0.00
12/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3763	4	4	4	0.00
12/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3814	4	4	4	0.00
12/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3789	4	4	4	0.00
12/12/2023	R035 On 07-November-24			Bond Future	12.09	82.7720	83.0949	82.7720	19,875.00
12/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	3897	4	4	4	0.00
12/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	3869	4	4	4	0.00
12/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	3925	4	4	4	0.00
12/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3434	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
12/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3478	4	3	4	0.00
12/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3456	4	3	4	0.00
12/12/2023	R035 On 06-February-25			Bond Future	12.24	84.5023	84.8336	84.5023	0.00
12/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4443	4	4	4	0.00
12/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3631	4	4	4	0.00
12/12/2023	R053 On 01-February-24			Bond Future	12.46	97.3308	97.5911	97.3308	0.00
12/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	4480	4	4	4	0.00
12/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	4430	4	4	4	0.00
12/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	4530	4	5	4	0.00
12/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	1099	1	1	1	0.00
12/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	1135	1	1	1	0.00
12/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	1117	1	1	1	0.00
12/12/2023	R053 On 02-May-24			Bond Future	12.56	93.6222	93.8886	93.6222	5,189.00
12/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	5946	6	6	6	0.00
12/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	5991	6	6	6	0.00
12/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	5901	6	6	6	0.00
12/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2724	3	3	3	0.00
12/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2679	3	3	3	0.00
12/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2701	3	3	3	0.00
12/12/2023	R053 On 01-August-24			Bond Future	12.68	95.6757	95.9491	95.6757	0.00
12/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	6855	7	7	7	0.00
12/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	6897	7	7	7	0.00
12/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	6812	7	7	7	0.00
12/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3727	4	4	4	0.00
12/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3679	4	4	4	0.00
12/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3703	4	4	4	0.00
12/12/2023	R053 On 07-November-24			Bond Future	12.82	92.0198	92.3013	92.0198	0.00
12/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	5777	6	6	6	0.00
12/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	5815	6	6	6	0.00
12/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	5740	6	6	6	0.00
12/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5941	6	6	6	0.00
12/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5876	6	6	6	0.00
12/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5909	6	6	6	0.00
12/12/2023	R053 On 06-February-25			Bond Future	12.96	93.9403	94.2295	93.9403	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
12/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6203	6	6	6	0.00
12/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	6354	6	6	6	0.00
12/12/2023	R186 On 01-February-24			Bond Future	8.90	105.2215	105.3165	105.2215	75,389.00
12/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1697	2	2	2	0.00
12/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1719	2	2	2	0.00
12/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1676	2	2	2	0.00
12/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	147	0	0	0	0.00
12/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	140	0	0	0	0.00
12/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	144	0	0	0	0.00
12/12/2023	R186 On 02-May-24			Bond Future	8.88	107.5527	107.6502	107.5527	10,568.00
12/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	177	0	0	0	0.00
12/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	181	0	0	0	0.00
12/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	173	0	0	0	0.00
12/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3648	4	4	4	0.00
12/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2322	2	2	2	2,030.00
12/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	156	0	0	0	2,030.00
12/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	353	0	0	0	0.00
12/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2298	2	2	2	0.00
12/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2258	2	2	2	0.00
12/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2278	2	2	2	0.00
12/12/2023	R186 On 01-August-24			Bond Future	8.88	104.6045	104.7054	104.6045	0.00
12/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	913	1	1	1	0.00
12/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	924	1	1	1	0.00
12/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	901	1	1	1	0.00
12/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1326	1	1	1	0.00
12/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1305	1	1	1	0.00
12/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1315	1	1	1	0.00
12/12/2023	R186 On 07-November-24			Bond Future	8.90	107.0287	107.1337	107.0287	44,540.00
12/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1538	1	2	1	0.00
12/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1526	1	2	1	0.00
12/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1551	1	2	1	0.00
12/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	1063	1	1	1	0.00
12/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	1076	1	1	1	0.00
12/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	1069	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
12/12/2023	R186 On 06-February-25			Bond Future	8.96	103.9527	104.0619	103.9527	0.00
12/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1339	1	1	1	0.00
12/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1216	1	1	1	0.00
12/12/2023	R202 On 01-February-24			Bond Future	258.39	258.0776	258.3859	258.0776	5,070.00
12/12/2023	R202 On 02-May-24			Bond Future	264.17	263.8582	264.1742	263.8582	0.00
12/12/2023	R202 On 01-August-24			Bond Future	264.91	264.5846	264.9097	264.5846	0.00
12/12/2023	R202 On 07-November-24			Bond Future	271.12	270.7865	271.1240	270.7865	6.00
12/12/2023	R202 On 06-February-25			Bond Future	271.61	271.2603	271.6073	271.2603	0.00
12/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	4817	4	5	4	0.00
12/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
12/12/2023	R209 On 01-February-24			Bond Future	11.88	66.1796	66.4384	66.1796	14,285.00
12/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2064	2	2	2	0.00
12/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2034	2	2	2	0.00
12/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2093	2	2	2	0.00
12/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	912	1	1	1	0.00
12/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	944	1	1	1	0.00
12/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	928	1	1	1	0.00
12/12/2023	R209 On 02-May-24			Bond Future	11.98	64.4927	64.7574	64.4927	0.00
12/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	834	1	1	1	0.00
12/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	821	1	1	1	0.00
12/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	847	1	1	1	0.00
12/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4646	5	5	5	0.00
12/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4720	5	5	5	0.00
12/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4683	5	5	5	0.00
12/12/2023	R209 On 01-August-24			Bond Future	12.09	65.9075	66.1788	65.9075	0.00
12/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2288	2	2	2	0.00
12/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2267	2	2	2	0.00
12/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2310	2	2	2	0.00
12/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3633	4	4	4	0.00
12/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3683	4	4	4	0.00
12/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3658	4	4	4	0.00
12/12/2023	R209 On 07-November-24			Bond Future	12.21	64.2779	64.5566	64.2779	5,237.00
12/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3447	3	3	3	0.00
12/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3471	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
12/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3423	3	3	3	0.00
12/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3443	4	3	4	0.00
12/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3402	4	3	4	0.00
12/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3422	4	3	4	0.00
12/12/2023	R209 On 06-February-25			Bond Future	12.35	65.6212	65.9070	65.6212	0.00
12/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	3878	4	4	4	0.00
12/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3479	4	3	4	0.00
12/12/2023	R210 On 01-February-24			Bond Future	233.70	233.1203	233.7037	233.1203	501.00
12/12/2023	R210 On 02-May-24			Bond Future	235.66	235.0657	235.6626	235.0657	0.00
12/12/2023	R210 On 01-August-24			Bond Future	240.89	240.2799	240.8929	240.2799	0.00
12/12/2023	R210 On 07-November-24			Bond Future	243.18	242.5487	243.1790	242.5487	60.00
12/12/2023	R210 On 06-February-25			Bond Future	248.33	247.6847	248.3329	247.6847	0.00
12/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	8723	8	9	8	0.00
12/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
12/12/2023	R213 On 01-February-24			Bond Future	10.63	85.0842	85.3445	85.0842	29,551.00
12/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4651	4	5	4	0.00
12/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4688	4	5	4	0.00
12/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4614	4	5	4	0.00
12/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	161	0	0	0	0.00
12/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	154	0	0	0	0.00
12/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	158	0	0	0	0.00
12/12/2023	R213 On 02-May-24			Bond Future	10.71	83.4104	83.6766	83.4104	0.00
12/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1230	1	1	1	0.00
12/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1246	1	1	1	0.00
12/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1214	1	1	1	0.00
12/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	3031	3	3	3	0.00
12/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2977	3	3	3	0.00
12/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	3004	3	3	3	0.00
12/12/2023	R213 On 01-August-24			Bond Future	10.79	85.2407	85.5139	85.2407	0.00
12/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2729	3	3	3	0.00
12/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2752	3	3	3	0.00
12/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2706	3	3	3	0.00
12/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2412	3	2	3	0.00
12/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2376	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
12/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2394	3	2	3	0.00
12/12/2023	R213 On 07-November-24			Bond Future	10.90	83.6553	83.9363	83.6553	16,191.00
12/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3507	3	4	3	0.00
12/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3483	3	3	3	0.00
12/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3531	3	4	3	0.00
12/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2244	2	2	2	0.00
12/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2274	2	2	2	0.00
12/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2259	2	2	2	0.00
12/12/2023	R213 On 06-February-25			Bond Future	11.04	85.4057	85.6941	85.4057	0.00
12/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3707	4	4	4	0.00
12/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2509	3	3	3	0.00
12/12/2023	R214 On 01-February-24			Bond Future	12.33	61.4885	61.7032	61.4885	10,900.00
12/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1061	1	1	1	0.00
12/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1041	1	1	1	0.00
12/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1082	1	1	1	0.00
12/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1890	2	2	2	0.00
12/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1944	2	2	2	0.00
12/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1917	2	2	2	0.00
12/12/2023	R214 On 02-May-24			Bond Future	12.43	59.5461	59.7657	59.5461	10,172.00
12/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	1766	2	2	2	7,110.00
12/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	5646	5	6	5	0.00
12/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	3633	4	4	4	0.00
12/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	1723	2	2	2	10,000.00
12/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	671	1	1	1	0.00
12/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	660	1	1	1	0.00
12/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	683	1	1	1	0.00
12/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	5369	6	5	6	0.00
12/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	5450	6	5	6	0.00
12/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	5409	6	5	6	0.00
12/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	3136	3	3	3	0.00
12/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1639	2	2	2	17,110.00
12/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	3190	3	3	3	0.00
12/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	900	1	1	1	17,110.00
12/12/2023	R214 On 01-August-24			Bond Future	12.53	60.8527	61.0778	60.8527	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
12/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2282	2	2	2	0.00
12/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2261	2	2	2	0.00
12/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2303	2	2	2	0.00
12/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3967	4	4	4	0.00
12/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	4021	4	4	4	0.00
12/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3994	4	4	4	0.00
12/12/2023	R214 On 07-November-24			Bond Future	12.67	58.9557	59.1871	58.9557	0.00
12/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3454	3	3	3	0.00
12/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3478	3	3	3	0.00
12/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3430	3	3	3	0.00
12/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3725	4	4	4	0.00
12/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3682	4	4	4	0.00
12/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3703	4	4	4	0.00
12/12/2023	R214 On 06-February-25			Bond Future	12.80	60.1879	60.4254	60.1879	0.00
12/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	3714	4	4	4	0.00
12/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	4130	4	4	4	0.00
12/12/2023	R248 On 01-February-24			Bond Future	12.46	75.4018	75.6632	75.4018	246,288.00
12/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	7577	7	8	7	0.00
12/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4111	4	4	4	0.00
12/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	987	1	1	1	0.00
12/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1009	1	1	1	0.00
12/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	966	1	1	1	0.00
12/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1341	1	1	1	0.00
12/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	154	0	0	0	0.00
12/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5253	5	5	5	0.00
12/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	398	0	0	0	0.00
12/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	2278	2	2	2	0.00
12/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	6030	6	6	6	0.00
12/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2846	3	3	3	0.00
12/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2770	3	3	3	0.00
12/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2808	3	3	3	0.00
12/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	638	1	1	1	0.00
12/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	152	0	0	0	0.00
12/12/2023	R248 On 02-May-24			Bond Future	12.57	72.6238	72.8911	72.6238	13,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	604	1	1	1	0.00
12/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	2567	2	3	2	0.00
12/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5027	5	5	5	0.00
12/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	687	1	1	1	0.00
12/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	699	1	1	1	0.00
12/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	675	1	1	1	0.00
12/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	7404	8	7	8	0.00
12/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	7297	8	7	8	0.00
12/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	7350	8	7	8	0.00
12/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1835	2	2	2	0.00
12/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3519	4	4	4	0.00
12/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7730	8	8	8	0.00
12/12/2023	R248 On 01-August-24			Bond Future	12.68	74.2172	74.4913	74.2172	13,000.00
12/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	2792	3	3	3	0.00
12/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	2818	3	3	3	0.00
12/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	2767	3	3	3	0.00
12/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4914	5	5	5	0.00
12/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4849	5	5	5	0.00
12/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4882	5	5	5	0.00
12/12/2023	R248 On 07-November-24			Bond Future	12.82	71.4847	71.7665	71.4847	0.00
12/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4402	4	4	4	0.00
12/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4431	4	4	4	0.00
12/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4373	4	4	4	0.00
12/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4564	5	5	5	0.00
12/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4513	5	5	5	0.00
12/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4538	5	5	5	0.00
12/12/2023	R248 On 06-February-25			Bond Future	12.96	72.9782	73.2673	72.9782	0.00
12/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4116	4	4	4	0.00
12/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5465	6	5	6	0.00
12/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00