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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	2025 On 02-February-23			Bond Future	166.33	166.2013	166.3344	166.2013	6,560.00
12/01/2023	2025 On 04-May-23			Bond Future	169.59	169.4529	169.5874	169.4529	4,799.00
12/01/2023	2025 On 03-August-23			Bond Future	171.37	171.2296	171.3658	171.2296	0.00
12/01/2023	2025 On 02-November-23			Bond Future	174.86	174.7160	174.8552	174.7160	0.00
12/01/2023	2025 On 01-February-24			Bond Future	176.66	176.5135	176.6550	176.5135	0.00
12/01/2023	2029 On 02-February-23			Bond Future	120.67	120.6638	120.6677	120.6638	1,476.00
12/01/2023	2029 On 04-May-23			Bond Future	121.73	121.7291	121.7321	121.7291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2029 On 03-August-23			Bond Future	124.26	124.2582	124.2608	124.2582	0.00
12/01/2023	2029 On 02-November-23			Bond Future	125.46	125.4592	125.4617	125.4592	0.00
12/01/2023	2029 On 01-February-24			Bond Future	128.04	128.0359	128.0386	128.0359	0.00
12/01/2023	2030 On 02-February-23			Bond Future	9.78	90.7432	9.7757	90.7432	67,629.00
12/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
12/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	6	0	6	0	388.00
12/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7869	7	7869	7	5,000.00
12/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6052	5	6052	5	0.00
12/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6223	6	6223	6	0.00
12/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1509	1	1509	1	0.00
12/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	944	1	944	1	388.00
12/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1276	1	1276	1	0.00
12/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	835	1	835	1	0.00
12/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	3	0	3	0	0.00
12/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7029	6	7029	6	5,000.00
12/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1441	1	1441	1	0.00
12/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1475	1	1475	1	0.00
12/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	862	1	862	1	0.00
12/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	24	0	24	0	0.00
12/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	525	0	525	0	0.00
12/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	1070	1	1070	1	102.00
12/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2777	3	2777	3	0.00
12/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	510	1	510	1	102.00
12/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	417	1	417	1	0.00
12/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	5	0	5	0	0.00
12/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3540	4	3540	4	0.00
12/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3345	4	3345	4	0.00
12/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	9	0	9	0	388.00
12/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4678	5	4678	5	0.00
12/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	768	1	768	1	0.00
12/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	690	1	690	1	0.00
12/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	748	1	748	1	0.00
12/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	442	1	442	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	430	1	430	1	0.00
12/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	11	0	11	0	0.00
12/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	2	0	2	0	0.00
12/01/2023	2030 On 04-May-23			Bond Future	9.88	92.4965	9.8750	92.4965	30,761.00
12/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11354	11	11354	11	0.00
12/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7771	7	7771	7	0.00
12/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9361	9	9361	9	0.00
12/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11093	11	11093	11	0.00
12/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3916	4	3916	4	0.00
12/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1444	1	1444	1	150.00
12/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4276	4	4276	4	350.00
12/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6724	6	6724	6	0.00
12/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3538	3	3538	3	479.00
12/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3852	3	3852	3	0.00
12/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3884	3	3884	3	0.00
12/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1613	1	1613	1	479.00
12/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1838	2	1838	2	388.00
12/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2352	2	2352	2	1,080.00
12/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	691	1	691	1	388.00
12/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4644	5	4644	5	0.00
12/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2800	3	2800	3	0.00
12/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1786	2	1786	2	0.00
12/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2272	3	2272	3	0.00
12/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2553	3	2553	3	0.00
12/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	962	1	962	1	0.00
12/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	973	1	973	1	0.00
12/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1099	1	1099	1	0.00
12/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	350	0	350	0	150.00
12/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	831	1	831	1	0.00
12/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	950	1	950	1	0.00
12/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	68	0	68	0	479.00
12/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	141	0	141	0	1,080.00
12/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	244	0	244	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	60	0	60	0	350.00
12/01/2023	2030 On 03-August-23			Bond Future	9.96	90.3892	9.9579	90.3892	0.00
12/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	10977	10	10977	10	0.00
12/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6708	6	6708	6	0.00
12/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12022	11	12022	11	0.00
12/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6641	6	6641	6	0.00
12/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6675	6	6675	6	0.00
12/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3705	3	3705	3	1,012.00
12/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4428	4	4428	4	350.00
12/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1435	2	1435	2	0.00
12/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	773	1	773	1	0.00
12/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	787	1	787	1	0.00
12/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	159	0	159	0	350.00
12/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1779	2	1779	2	0.00
12/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	234	0	234	0	1,012.00
12/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	780	1	780	1	0.00
12/01/2023	2030 On 02-November-23			Bond Future	10.05	92.2085	10.0468	92.2085	149.00
12/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4940	5	4940	5	0.00
12/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4911	5	4911	5	0.00
12/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4882	4	4882	4	0.00
12/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1728	2	1728	2	0.00
12/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1716	2	1716	2	0.00
12/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1704	2	1704	2	0.00
12/01/2023	2030 On 01-February-24			Bond Future	10.14	90.0762	10.1413	90.0762	0.00
12/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6355	6	6355	6	0.00
12/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6325	6	6325	6	0.00
12/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6384	6	6384	6	0.00
12/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1470	2	1470	2	0.00
12/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1489	2	1489	2	0.00
12/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1479	2	1479	2	0.00
12/01/2023	2032 On 02-February-23			Bond Future	10.38	89.8741	10.3779	89.8741	107,901.00
12/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
12/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11525	11	11525	11	0.00

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12/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7365	7	7365	7	0.00
12/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	919	1	919	1	0.00
12/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	949	1	949	1	0.00
12/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	389	0	389	0	0.00
12/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	699	0	699	0	8,000.00
12/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	2	0	2	0	500.00
12/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	91	0	91	0	750.00
12/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5749	5	5749	5	0.00
12/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6655	6	6655	6	0.00
12/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1305	1	1305	1	0.00
12/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1943	1	1943	1	750.00
12/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5510	5	5510	5	0.00
12/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	510	0	510	0	500.00
12/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	979	1	979	1	0.00
12/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	862	1	862	1	0.00
12/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1357	2	1357	2	0.00
12/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	32	0	32	0	8,000.00
12/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	404	1	404	1	0.00
12/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	658	1	658	1	454.00
12/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	14	0	14	0	0.00
12/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	27	0	27	0	8,000.00
12/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2578	3	2578	3	0.00
12/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5023	6	5023	6	0.00
12/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1116	2	1116	2	0.00
12/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1561	2	1561	2	454.00
12/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	885	1	885	1	0.00
12/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	908	1	908	1	0.00
12/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	8	0	8	0	500.00
12/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
12/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	5946	7	5946	7	0.00
12/01/2023	2032 On 04-May-23			Bond Future	10.48	87.4504	10.4842	87.4504	78,228.00
12/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2889	3	2889	3	400.00
12/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3667	3	3667	3	0.00

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12/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3700	3	3700	3	0.00
12/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1448	0	1448	0	730.00
12/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2630	0	2630	0	730.00
12/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13781	13	13781	13	0.00
12/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3733	3	3733	3	0.00
12/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5443	5	5443	5	400.00
12/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4312	0	4312	0	0.00
12/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1380	0	1380	0	730.00
12/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1653	2	1653	2	0.00
12/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	67	0	67	0	400.00
12/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2392	0	2392	0	0.00
12/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3856	0	3856	0	0.00
12/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1670	2	1670	2	0.00
12/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1688	2	1688	2	0.00
12/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2185	3	2185	3	0.00
12/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	986	1	986	1	0.00
12/01/2023	2032 On 03-August-23			Bond Future	10.57	89.2476	10.5736	89.2476	2,600.00
12/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7022	7	7022	7	0.00
12/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7058	7	7058	7	0.00
12/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7094	7	7094	7	0.00
12/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7572	7	7572	7	5,000.00
12/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1146	1	1146	1	0.00
12/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1270	1	1270	1	0.00
12/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1280	1	1280	1	0.00
12/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1290	1	1290	1	0.00
12/01/2023	2032 On 02-November-23			Bond Future	10.68	86.8844	10.6765	86.8844	0.00
12/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5202	5	5202	5	0.00
12/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5171	5	5171	5	0.00
12/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5233	5	5233	5	0.00
12/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2489	3	2489	3	0.00
12/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2522	3	2522	3	0.00
12/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2505	3	2505	3	0.00
12/01/2023	2032 On 01-February-24			Bond Future	10.78	88.6489	10.7824	88.6489	0.00

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12/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6884	6	6884	6	0.00
12/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6850	6	6850	6	0.00
12/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6817	6	6817	6	0.00
12/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	1921	2	1921	2	0.00
12/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	1909	2	1909	2	0.00
12/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	1897	2	1897	2	0.00
12/01/2023	2033 On 02-February-23			Bond Future	117.31	117.2032	117.3117	117.2032	7,312.00
12/01/2023	2033 On 04-May-23			Bond Future	118.22	118.1102	118.2199	118.1102	0.00
12/01/2023	2033 On 03-August-23			Bond Future	120.68	120.5640	120.6754	120.5640	0.00
12/01/2023	2033 On 02-November-23			Bond Future	121.71	121.5992	121.7128	121.5992	0.00
12/01/2023	2033 On 01-February-24			Bond Future	124.21	124.0966	124.2127	124.0966	0.00
12/01/2023	2037 On 02-February-23			Bond Future	11.04	81.4870	11.0425	81.4870	128,109.00
12/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	1150	1	1150	1	0.00
12/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	1314	1	1314	1	577.00
12/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	1087	1	1087	1	0.00
12/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	1118	1	1118	1	0.00
12/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	5429	5	5429	5	0.00
12/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1134	2	1134	2	0.00
12/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1164	2	1164	2	0.00
12/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	965	1	965	1	0.00
12/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	47	0	47	0	577.00
12/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1104	2	1104	2	0.00
12/01/2023	2037 On 04-May-23			Bond Future	11.15	83.0615	11.1527	83.0615	5,200.00
12/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	13691	13	13691	13	0.00
12/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	3442	3	3442	3	0.00
12/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	5163	5	5163	5	400.00
12/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2516	2	2516	2	400.00
12/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5816	5	5816	5	0.00
12/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	3373	3	3373	3	0.00
12/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	3407	3	3407	3	0.00
12/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	2289	2	2289	2	703.00
12/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3517	4	3517	4	0.00
12/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2472	3	2472	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2497	3	2497	3	0.00
12/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3256	4	3256	4	0.00
12/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	170	0	170	0	400.00
12/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1526	2	1526	2	0.00
12/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1290	2	1290	2	703.00
12/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2448	3	2448	3	0.00
12/01/2023	2037 On 03-August-23			Bond Future	11.25	80.5101	11.2525	80.5101	0.00
12/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	7081	7	7081	7	0.00
12/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	7004	6	7004	6	0.00
12/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	7043	6	7043	6	0.00
12/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2104	2	2104	2	0.00
12/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2119	2	2119	2	0.00
12/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2089	2	2089	2	0.00
12/01/2023	2037 On 02-November-23			Bond Future	11.35	82.1304	11.3546	82.1304	0.00
12/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	5091	5	5091	5	0.00
12/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	5123	5	5123	5	0.00
12/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	5156	5	5156	5	0.00
12/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	3969	4	3969	4	0.00
12/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	3945	4	3945	4	0.00
12/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	3921	4	3921	4	0.00
12/01/2023	2037 On 01-February-24			Bond Future	11.46	79.5429	11.4613	79.5429	0.00
12/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7657	7	7657	7	0.00
12/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7692	7	7692	7	0.00
12/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7728	7	7728	7	0.00
12/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	2994	3	2994	3	0.00
12/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3010	3	3010	3	0.00
12/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3027	3	3027	3	0.00
12/01/2023	2038 On 02-February-23			Bond Future	130.26	130.2503	130.2556	130.2503	2,363.00
12/01/2023	2038 On 04-May-23			Bond Future	132.80	132.7987	132.8030	132.7987	2,863.00
12/01/2023	2038 On 03-August-23			Bond Future	133.60	133.5960	133.5995	133.5960	0.00
12/01/2023	2038 On 02-November-23			Bond Future	136.32	136.3161	136.3198	136.3161	0.00
12/01/2023	2038 On 01-February-24			Bond Future	137.10	137.1007	137.1040	137.1007	0.00
12/01/2023	2040 On 02-February-23			Bond Future	11.15	83.0977	11.1518	83.0977	128,431.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	13	0	13	0	0.00
12/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	16	0	16	0	388.00
12/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	5777	5	5777	5	0.00
12/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	1067	1	1067	1	0.00
12/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	1098	1	1098	1	0.00
12/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	618	0	618	0	0.00
12/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	6740	6	6740	6	0.00
12/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	6909	6	6909	6	0.00
12/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	1130	1	1130	1	0.00
12/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	685	0	685	0	388.00
12/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	1368	1	1368	1	563.00
12/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1117	2	1117	2	0.00
12/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	58	0	58	0	563.00
12/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	1963	3	1963	3	0.00
12/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1340	2	1340	2	0.00
12/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	26	0	26	0	388.00
12/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	29	0	29	0	0.00
12/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1374	2	1374	2	0.00
12/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1409	2	1409	2	0.00
12/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	6590	7	6590	7	0.00
12/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2098	3	2098	3	0.00
12/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	6809	8	6809	8	0.00
12/01/2023	2040 On 04-May-23			Bond Future	11.26	84.7033	11.2593	84.7033	7,614.00
12/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	12817	12	12817	12	0.00
12/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3957	3	3957	3	486.00
12/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	6313	6	6313	6	0.00
12/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3697	3	3697	3	0.00
12/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3734	3	3734	3	0.00
12/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	688	1	688	1	388.00
12/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1640	1	1640	1	486.00
12/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	2119	2	2119	2	388.00
12/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	2431	2	2431	2	684.00
12/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	9670	9	9670	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3771	3	3771	3	0.00
12/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	2676	3	2676	3	0.00
12/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5179	6	5179	6	0.00
12/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	667	1	667	1	388.00
12/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	330	0	330	0	486.00
12/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1429	2	1429	2	684.00
12/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	3936	4	3936	4	0.00
12/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4361	5	4361	5	0.00
12/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	8229	9	8229	9	0.00
12/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	2703	3	2703	3	0.00
12/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	2730	3	2730	3	0.00
12/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2547	3	2547	3	0.00
12/01/2023	2040 On 03-August-23			Bond Future	11.36	81.9352	11.3568	81.9352	0.00
12/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	7454	7	7454	7	0.00
12/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	7495	7	7495	7	0.00
12/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	7536	7	7536	7	0.00
12/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2250	3	2250	3	0.00
12/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2267	3	2267	3	0.00
12/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2283	3	2283	3	0.00
12/01/2023	2040 On 02-November-23			Bond Future	11.46	83.5842	11.4561	83.5842	84.00
12/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	5383	5	5383	5	0.00
12/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	5314	5	5314	5	0.00
12/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	5349	5	5349	5	0.00
12/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	4542	5	4542	5	0.00
12/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	4487	5	4487	5	0.00
12/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	4515	5	4515	5	0.00
12/01/2023	2040 On 01-February-24			Bond Future	11.56	80.7758	11.5596	80.7758	0.00
12/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	8010	7	8010	7	0.00
12/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7935	7	7935	7	0.00
12/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7972	7	7972	7	0.00
12/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	3367	4	3367	4	0.00
12/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	3385	4	3385	4	0.00
12/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	3348	4	3348	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2044 On 02-February-23			Bond Future	11.17	79.8622	11.1704	79.8622	80,857.00
12/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	288	0	288	0	2,500.00
12/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	1369	1	1369	1	0.00
12/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	3966	3	3966	3	0.00
12/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	1229	1	1229	1	0.00
12/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	25	0	25	0	0.00
12/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	1196	1	1196	1	0.00
12/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	3695	3	3695	3	1,700.00
12/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	1035	1	1035	1	1,700.00
12/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	1162	1	1162	1	0.00
12/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	754	1	754	1	2,500.00
12/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	4801	4	4801	4	0.00
12/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	5368	5	5368	5	0.00
12/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	86	0	86	0	4,000.00
12/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	124	0	124	0	0.00
12/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	1915	3	1915	3	0.00
12/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	213	0	213	0	2,500.00
12/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1367	2	1367	2	0.00
12/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	254	0	254	0	0.00
12/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1333	2	1333	2	0.00
12/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	6259	7	6259	7	0.00
12/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1170	2	1170	2	0.00
12/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1299	2	1299	2	0.00
12/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	1511	2	1511	2	0.00
12/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	3204	4	3204	4	0.00
12/01/2023	2044 On 04-May-23			Bond Future	11.27	81.4054	11.2717	81.4054	2,670.00
12/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	5086	5	5086	5	0.00
12/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	6163	6	6163	6	0.00
12/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3813	3	3813	3	0.00
12/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	7286	7	7286	7	0.00
12/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	3738	3	3738	3	0.00
12/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	3775	3	3775	3	0.00
12/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	2802	3	2802	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	2830	3	2830	3	0.00
12/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2015	2	2015	2	4,115.00
12/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1210	1	1210	1	1,500.00
12/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	2774	3	2774	3	0.00
12/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1564	2	1564	2	4,115.00
12/01/2023	2044 On 03-August-23			Bond Future	11.36	78.6947	11.3635	78.6947	0.00
12/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	7415	7	7415	7	0.00
12/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	7332	7	7332	7	0.00
12/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	7374	7	7374	7	0.00
12/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2438	3	2438	3	0.00
12/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2456	3	2456	3	0.00
12/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2421	3	2421	3	0.00
12/01/2023	2044 On 02-November-23			Bond Future	11.46	80.2785	11.4566	80.2785	0.00
12/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	5339	5	5339	5	0.00
12/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	5374	5	5374	5	0.00
12/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	5408	5	5408	5	0.00
12/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	4683	5	4683	5	0.00
12/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	4712	5	4712	5	0.00
12/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	4741	5	4741	5	0.00
12/01/2023	2044 On 01-February-24			Bond Future	11.55	77.5281	11.5533	77.5281	0.00
12/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7913	7	7913	7	0.00
12/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7951	7	7951	7	0.00
12/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7989	7	7989	7	0.00
12/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	3534	4	3534	4	0.00
12/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	3554	4	3554	4	0.00
12/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	3574	4	3574	4	0.00
12/01/2023	2046 On 02-February-23			Bond Future	117.43	117.6118	117.4278	117.6118	13,798.00
12/01/2023	2046 On 04-May-23			Bond Future	117.69	117.8773	117.6889	117.8773	4,935.00
12/01/2023	2046 On 03-August-23			Bond Future	120.13	120.3266	120.1337	120.3266	0.00
12/01/2023	2046 On 02-November-23			Bond Future	120.49	120.6882	120.4910	120.6882	0.00
12/01/2023	2046 On 01-February-24			Bond Future	122.97	123.1666	122.9654	123.1666	0.00
12/01/2023	2050 On 02-February-23			Bond Future	116.86	116.8595	116.8645	116.8595	9,247.00
12/01/2023	2050 On 04-May-23			Bond Future	119.15	119.1456	119.1500	119.1456	4,612.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	2050 On 03-August-23			Bond Future	119.44	119.4405	119.4440	119.4405	0.00
12/01/2023	2050 On 02-November-23			Bond Future	121.88	121.8724	121.8761	121.8724	0.00
12/01/2023	2050 On 01-February-24			Bond Future	122.14	122.1323	122.1356	122.1323	0.00
12/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	AL37 On 02-February-23			Index Future	871.68	867.3730	871.6750	867.3730	0.00
12/01/2023	AL37 On 04-May-23			Index Future	888.51	884.1270	888.5060	884.1270	0.00
12/01/2023	AL37 On 03-August-23			Index Future	906.75	902.2830	906.7480	902.2830	0.00
12/01/2023	AL37 On 02-November-23			Index Future	925.01	920.4510	925.0070	920.4510	0.00
12/01/2023	AL37 On 01-February-24			Index Future	943.81	939.1580	943.8070	939.1580	0.00
12/01/2023	AL7T On 02-February-23			Index Future	1013.95	1007.0890	1013.9520	1007.0890	0.00
12/01/2023	AL7T On 04-May-23			Index Future	1033.53	1026.5420	1033.5300	1026.5420	0.00
12/01/2023	AL7T On 03-August-23			Index Future	1054.75	1047.6230	1054.7490	1047.6230	0.00
12/01/2023	AL7T On 02-November-23			Index Future	1075.99	1068.7170	1075.9880	1068.7170	0.00
12/01/2023	AL7T On 01-February-24			Index Future	1097.86	1090.4370	1097.8570	1090.4370	0.00
12/01/2023	ALBI On 02-February-23			Index Future	887.88	881.0320	887.8830	881.0320	111.00
12/01/2023	ALBI On 04-May-23			Index Future	905.03	898.0500	905.0270	898.0500	0.00
12/01/2023	ALBI On 03-August-23			Index Future	923.61	916.4920	923.6080	916.4920	0.00
12/01/2023	ALBI On 02-November-23			Index Future	942.21	934.9460	942.2060	934.9460	0.00
12/01/2023	ALBI On 01-February-24			Index Future	961.36	953.9470	961.3560	953.9470	0.00
12/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2023	ES33 On 02-February-23			Bond Future	11.83	76.6481	11.8283	76.6481	350.00
12/01/2023	ES33 On 04-May-23			Bond Future	11.98	74.3535	11.9765	74.3535	0.00
12/01/2023	ES33 On 03-August-23			Bond Future	12.11	75.8991	12.1107	75.8991	0.00
12/01/2023	ES33 On 02-November-23			Bond Future	12.26	73.6495	12.2618	73.6495	0.00
12/01/2023	ES33 On 01-February-24			Bond Future	12.42	75.1612	12.4218	75.1612	0.00
12/01/2023	ES42 On 02-February-23			Bond Future	12.12	75.0063	12.1183	75.0063	4,195.00
12/01/2023	ES42 On 04-May-23			Bond Future	12.25	72.2109	12.2537	72.2109	0.00
12/01/2023	ES42 On 03-August-23			Bond Future	12.37	73.7129	12.3739	73.7129	0.00
12/01/2023	ES42 On 02-November-23			Bond Future	12.51	70.9511	12.5075	70.9511	0.00
12/01/2023	ES42 On 01-February-24			Bond Future	12.64	72.4067	12.6417	72.4067	0.00
12/01/2023	GOVI On 02-February-23			GOVI	875.47	868.6840	875.4650	868.6840	846.00
12/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	246250	18	246250	18	0.00
12/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	246450	18	246450	18	0.00
12/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	246350	18	246350	18	0.00
12/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 04-May-23			GOVI	892.37	885.4630	892.3690	885.4630	0.00
12/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	394890	33	394890	33	0.00
12/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	395090	33	395090	33	0.00
12/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	394990	33	394990	33	0.00
12/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 03-August-23			GOVI	910.69	903.6470	910.6910	903.6470	0.00
12/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	734610	66	734610	66	0.00
12/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	734810	66	734810	66	0.00
12/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	734710	66	734710	66	0.00
12/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 02-November-23			GOVI	929.03	921.8420	929.0280	921.8420	0.00
12/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	432280	36	432280	36	0.00
12/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	432180	36	432180	36	0.00
12/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	432080	36	432080	36	0.00
12/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 01-February-24			GOVI	947.91	940.5770	947.9110	940.5770	0.00
12/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	679310	61	679310	61	0.00
12/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	679210	61	679210	61	0.00
12/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	679110	61	679110	61	0.00
12/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2023	IGOV On 02-February-23			Index Future	329.16	329.1540	329.1600	329.1540	640.00
12/01/2023	IGOV On 04-May-23			Index Future	335.60	335.5930	335.5970	335.5930	16.00
12/01/2023	IGOV On 03-August-23			Index Future	342.57	342.5640	342.5670	342.5640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	IGOV On 02-November-23			Index Future	349.54	349.5400	349.5430	349.5400	0.00
12/01/2023	IGOV On 01-February-24			Index Future	356.72	356.7200	356.7240	356.7200	0.00
12/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.29	92.7050	7.2900	92.7050	0.00
12/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.56	92.4200	7.5600	92.4200	0.00
12/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.58	92.4050	7.5750	92.4050	0.00
12/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.61	92.3400	7.6050	92.3400	0.00
12/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.61	92.3300	7.6050	92.3300	0.00
12/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.60	92.3250	7.6000	92.3250	0.00
12/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.52	92.4100	7.5200	92.4100	75.00
12/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.26	92.6850	7.2550	92.6850	272.00
12/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.14	92.7650	7.1350	92.7650	0.00
12/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.06	92.8300	7.0600	92.8300	0.00
12/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.01	92.8700	7.0050	92.8700	68.00
12/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.15	92.7250	7.1450	92.7250	0.00
12/01/2023	R035 On 02-February-23			Bond Future	10.86	90.0112	10.8593	90.0112	131,937.00
12/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	6399	6	6399	6	0.00
12/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12681	12	12681	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
12/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1779	1	1779	1	976.00
12/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1819	1	1819	1	0.00
12/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	1107	1	1107	1	0.00
12/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	1138	1	1138	1	0.00
12/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	125	0	125	0	976.00
12/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	550	0	550	0	388.00
12/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	9	0	9	0	0.00
12/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	11	0	11	0	388.00
12/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	6187	5	6187	5	0.00
12/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	1170	1	1170	1	0.00
12/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	6	0	6	0	582.00
12/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	475	0	475	0	0.00
12/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	591	0	591	0	0.00
12/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	1800	2	1800	2	582.00
12/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3579	4	3579	4	0.00
12/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2053	3	2053	3	0.00
12/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	1882	2	1882	2	0.00
12/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	6647	7	6647	7	0.00
12/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1045	1	1045	1	0.00
12/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
12/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6121	7	6121	7	0.00
12/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1074	1	1074	1	0.00
12/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1103	2	1103	2	0.00
12/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	625	1	625	1	582.00
12/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	644	1	644	1	0.00
12/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	20	0	20	0	388.00
12/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6383	7	6383	7	0.00
12/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	24	0	24	0	0.00
12/01/2023	R035 On 04-May-23			Bond Future	10.97	87.2470	10.9667	87.2470	109,553.00
12/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3671	3	3671	3	0.00
12/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5919	5	5919	5	0.00
12/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	582	0	582	0	388.00
12/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1416	1	1416	1	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8786	8	8786	8	0.00
12/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	12026	11	12026	11	0.00
12/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3497	3	3497	3	491.00
12/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3601	3	3601	3	0.00
12/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3636	3	3636	3	0.00
12/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1816	2	1816	2	388.00
12/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4017	4	4017	4	0.00
12/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	259	0	259	0	491.00
12/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2196	3	2196	3	0.00
12/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	581	1	581	1	388.00
12/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4725	5	4725	5	0.00
12/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7534	8	7534	8	0.00
12/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1197	1	1197	1	1,035.00
12/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2311	3	2311	3	0.00
12/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2241	3	2241	3	0.00
12/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2219	3	2219	3	0.00
12/01/2023	R035 On 03-August-23			Bond Future	11.06	89.0396	11.0607	89.0396	0.00
12/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	7013	6	7013	6	0.00
12/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	7052	7	7052	7	0.00
12/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	7091	7	7091	7	0.00
12/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	1886	2	1886	2	0.00
12/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	1900	2	1900	2	0.00
12/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	1914	2	1914	2	0.00
12/01/2023	R035 On 02-November-23			Bond Future	11.17	86.3274	11.1696	86.3274	123.00
12/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	5179	5	5179	5	0.00
12/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	5115	5	5115	5	0.00
12/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	5147	5	5147	5	0.00
12/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	3741	4	3741	4	0.00
12/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	3764	4	3764	4	0.00
12/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	3718	4	3718	4	0.00
12/01/2023	R035 On 01-February-24			Bond Future	11.28	88.0807	11.2847	88.0807	0.00
12/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7644	7	7644	7	0.00
12/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7573	7	7573	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7609	7	7609	7	0.00
12/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	2773	3	2773	3	0.00
12/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	2788	3	2788	3	0.00
12/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	2757	3	2757	3	0.00
12/01/2023	R186 On 02-February-23			Bond Future	8.18	108.3731	8.1841	108.3731	57,224.00
12/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	818	1	818	1	0.00
12/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	770	0	770	0	0.00
12/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	794	0	794	0	0.00
12/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	297	1	297	1	0.00
12/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	308	1	308	1	0.00
12/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	287	1	287	1	0.00
12/01/2023	R186 On 04-May-23			Bond Future	8.22	110.4664	8.2162	110.4664	36,624.00
12/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2445	2	2445	2	0.00
12/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2468	2	2468	2	0.00
12/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2492	2	2492	2	0.00
12/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	520	1	520	1	0.00
12/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	512	1	512	1	0.00
12/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	527	1	527	1	0.00
12/01/2023	R186 On 03-August-23			Bond Future	8.21	107.4295	8.2066	107.4295	0.00
12/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4756	4	4756	4	0.00
12/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4807	4	4807	4	0.00
12/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4781	4	4781	4	0.00
12/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	284	0	284	0	0.00
12/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	287	0	287	0	0.00
12/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	281	0	281	0	0.00
12/01/2023	R186 On 02-November-23			Bond Future	8.21	109.5919	8.2092	109.5919	1,257.00
12/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6293	6	6293	6	0.00
12/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3900	3	3900	3	0.00
12/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3922	3	3922	3	0.00
12/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3943	4	3943	4	0.00
12/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3406	3	3406	3	1,715.00
12/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	662	1	662	1	0.00
12/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	667	1	667	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	672	1	672	1	0.00
12/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	301	0	301	0	1,715.00
12/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	803	1	803	1	0.00
12/01/2023	R186 On 01-February-24			Bond Future	8.21	106.5125	8.2050	106.5125	0.00
12/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	4049	4	4049	4	0.00
12/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	4029	4	4029	4	0.00
12/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	4009	4	4009	4	0.00
12/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	692	1	692	1	0.00
12/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	701	1	701	1	0.00
12/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	696	1	696	1	0.00
12/01/2023	R197 On 02-February-23			Bond Future	328.81	328.8902	328.8129	328.8902	977.00
12/01/2023	R197 On 04-May-23			Bond Future	335.24	335.3243	335.2431	335.3243	0.00
12/01/2023	R197 On 03-August-23			Bond Future	333.14	333.2248	333.1394	333.2248	0.00
12/01/2023	R197 On 02-November-23			Bond Future	339.92	340.0090	339.9223	340.0090	0.00
12/01/2023	R202 On 02-February-23			Bond Future	251.52	251.5140	251.5242	251.5140	5,950.00
12/01/2023	R202 On 04-May-23			Bond Future	256.44	256.4345	256.4430	256.4345	0.00
12/01/2023	R202 On 03-August-23			Bond Future	256.95	256.9465	256.9532	256.9465	0.00
12/01/2023	R202 On 02-November-23			Bond Future	262.19	262.1780	262.1853	262.1780	0.00
12/01/2023	R202 On 01-February-24			Bond Future	262.61	262.6070	262.6130	262.6070	0.00
12/01/2023	R209 On 02-February-23			Bond Future	10.87	69.6947	10.8654	69.6947	25,683.00
12/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	803	1	803	1	0.00
12/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	755	1	755	1	0.00
12/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	779	1	779	1	0.00
12/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1150	2	1150	2	0.00
12/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1209	2	1209	2	0.00
12/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1179	2	1179	2	0.00
12/01/2023	R209 On 04-May-23			Bond Future	10.96	67.8896	10.9633	67.8896	2,715.00
12/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	4155	4	4155	4	1,000.00
12/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7876	7	7876	7	0.00
12/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2909	3	2909	3	0.00
12/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2592	2	2592	2	1,000.00
12/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2850	3	2850	3	0.00
12/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2879	3	2879	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	657	1	657	1	500.00
12/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1401	1	1401	1	1,000.00
12/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	3878	4	3878	4	0.00
12/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	5949	6	5949	6	0.00
12/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2172	2	2172	2	0.00
12/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2194	2	2194	2	0.00
12/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1435	2	1435	2	0.00
12/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2401	3	2401	3	6,250.00
12/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2150	2	2150	2	0.00
12/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	480	1	480	1	8,500.00
12/01/2023	R209 On 03-August-23			Bond Future	11.05	69.2849	11.0475	69.2849	0.00
12/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	6123	6	6123	6	0.00
12/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	6089	6	6089	6	0.00
12/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	6055	6	6055	6	0.00
12/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1693	2	1693	2	0.00
12/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1719	2	1719	2	0.00
12/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1706	2	1706	2	0.00
12/01/2023	R209 On 02-November-23			Bond Future	11.14	67.5282	11.1414	67.5282	5,720.00
12/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4428	4	4428	4	0.00
12/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4400	4	4400	4	0.00
12/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4372	4	4372	4	0.00
12/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3425	4	3425	4	0.00
12/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3404	4	3404	4	0.00
12/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3382	4	3382	4	0.00
12/01/2023	R209 On 01-February-24			Bond Future	11.24	68.8996	11.2367	68.8996	0.00
12/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6775	6	6775	6	0.00
12/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6744	6	6744	6	0.00
12/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6807	6	6807	6	0.00
12/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2498	3	2498	3	0.00
12/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2512	3	2512	3	0.00
12/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2526	3	2526	3	0.00
12/01/2023	R210 On 02-February-23			Bond Future	223.51	223.5096	223.5147	223.5096	372.00
12/01/2023	R210 On 04-May-23			Bond Future	224.80	224.7967	224.8002	224.7967	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R210 On 03-August-23			Bond Future	229.47	229.4675	229.4701	229.4675	0.00
12/01/2023	R210 On 02-November-23			Bond Future	230.98	230.9738	230.9759	230.9738	0.00
12/01/2023	R210 On 01-February-24			Bond Future	235.72	235.7174	235.7197	235.7174	0.00
12/01/2023	R213 On 02-February-23			Bond Future	10.20	85.1854	10.1982	85.1854	34,141.00
12/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
12/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1539	1	1539	1	912.00
12/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	881	1	881	1	0.00
12/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	853	1	853	1	0.00
12/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	8921	8	8921	8	0.00
12/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	398	0	398	0	0.00
12/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	909	1	909	1	0.00
12/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1271	1	1271	1	0.00
12/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	548	1	548	1	476.00
12/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	438	1	438	1	0.00
12/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	1	0	1	0	912.00
12/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	777	1	777	1	0.00
12/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	797	1	797	1	0.00
12/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	757	1	757	1	0.00
12/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5169	6	5169	6	0.00
12/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1306	2	1306	2	476.00
12/01/2023	R213 On 04-May-23			Bond Future	10.30	83.2792	10.2990	83.2792	0.00
12/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3416	3	3416	3	0.00
12/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3386	3	3386	3	0.00
12/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3446	3	3446	3	0.00
12/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1372	2	1372	2	0.00
12/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1402	2	1402	2	0.00
12/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1387	2	1387	2	0.00
12/01/2023	R213 On 03-August-23			Bond Future	10.38	84.9902	10.3834	84.9902	0.00
12/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6442	6	6442	6	0.00
12/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6408	6	6408	6	0.00
12/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6475	6	6475	6	0.00
12/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1034	1	1034	1	0.00
12/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1043	1	1043	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1026	1	1026	1	0.00
12/01/2023	R213 On 02-November-23			Bond Future	10.49	83.1482	10.4864	83.1482	1,911.00
12/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4825	4	4825	4	0.00
12/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4796	4	4796	4	0.00
12/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4853	4	4853	4	0.00
12/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2053	2	2053	2	0.00
12/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2081	2	2081	2	0.00
12/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2067	2	2067	2	0.00
12/01/2023	R213 On 01-February-24			Bond Future	10.60	84.8371	10.5967	84.8371	0.00
12/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6298	6	6298	6	0.00
12/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6268	6	6268	6	0.00
12/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6238	6	6238	6	0.00
12/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1634	2	1634	2	0.00
12/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1624	2	1624	2	0.00
12/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1614	2	1614	2	0.00
12/01/2023	R214 On 02-February-23			Bond Future	11.04	67.0001	11.0397	67.0001	71,030.00
12/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
12/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	44	0	44	0	0.00
12/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	693	0	693	0	2,300.00
12/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	4127	4	4127	4	0.00
12/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	1199	1	1199	1	0.00
12/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	939	1	939	1	0.00
12/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	3203	3	3203	3	2,300.00
12/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	1230	1	1230	1	0.00
12/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	1138	1	1138	1	0.00
12/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	1169	1	1169	1	0.00
12/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	945	1	945	1	0.00
12/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	970	1	970	1	0.00
12/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1480	2	1480	2	0.00
12/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	190	0	190	0	0.00
12/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1161	2	1161	2	0.00
12/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	920	1	920	1	0.00
12/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	896	1	896	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	93	0	93	0	0.00
12/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	4382	5	4382	5	0.00
12/01/2023	R214 On 02-February-23		Put	Bond Future	32351	33	32351	33	0.00
12/01/2023	R214 On 04-May-23			Bond Future	11.13	64.9964	11.1306	64.9964	13.00
12/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	3388	3	3388	3	0.00
12/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	3323	3	3323	3	0.00
12/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	3356	3	3356	3	0.00
12/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2058	2	2058	2	0.00
12/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2079	2	2079	2	0.00
12/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2037	2	2037	2	0.00
12/01/2023	R214 On 03-August-23			Bond Future	11.21	66.3318	11.2099	66.3318	0.00
12/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	6659	6	6659	6	0.00
12/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	6589	6	6589	6	0.00
12/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	6624	6	6624	6	0.00
12/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	1809	2	1809	2	0.00
12/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	1822	2	1822	2	0.00
12/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	1796	2	1796	2	0.00
12/01/2023	R214 On 02-November-23			Bond Future	11.30	64.3680	11.3002	64.3680	0.00
12/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4572	4	4572	4	0.00
12/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4514	4	4514	4	0.00
12/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4543	4	4543	4	0.00
12/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	3694	4	3694	4	0.00
12/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	3717	4	3717	4	0.00
12/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	3670	4	3670	4	0.00
12/01/2023	R214 On 01-February-24			Bond Future	11.39	65.6753	11.3943	65.6753	0.00
12/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6668	6	6668	6	0.00
12/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6700	6	6700	6	0.00
12/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6732	6	6732	6	0.00
12/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	2865	3	2865	3	0.00
12/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	2882	3	2882	3	0.00
12/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	2898	3	2898	3	0.00
12/01/2023	R248 On 02-February-23			Bond Future	11.00	83.9570	10.9980	83.9570	93,620.00
12/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	120	0	120	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	1552	1	1552	1	0.00
12/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	1715	1	1715	1	0.00
12/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	1592	1	1592	1	0.00
12/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	1323	1	1323	1	2,900.00
12/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	4273	4	4273	4	2,900.00
12/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	1632	1	1632	1	0.00
12/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	4854	4	4854	4	0.00
12/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	141	0	141	0	0.00
12/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1056	1	1056	1	0.00
12/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	999	1	999	1	0.00
12/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	203	0	203	0	0.00
12/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1309	2	1309	2	0.00
12/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1085	2	1085	2	0.00
12/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1115	2	1115	2	0.00
12/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	4548	5	4548	5	0.00
12/01/2023	R248 On 04-May-23			Bond Future	11.09	81.1202	11.0892	81.1202	181,118.00
12/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	4261	4	4261	4	0.00
12/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	4220	4	4220	4	0.00
12/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	4302	4	4302	4	0.00
12/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	2519	3	2519	3	0.00
12/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	2572	3	2572	3	0.00
12/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	2545	3	2545	3	0.00
12/01/2023	R248 On 03-August-23			Bond Future	11.17	82.7494	11.1717	82.7494	0.00
12/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	8251	8	8251	8	0.00
12/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	8208	8	8208	8	0.00
12/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	8295	8	8295	8	0.00
12/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2270	3	2270	3	0.00
12/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2303	3	2303	3	0.00
12/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2286	3	2286	3	0.00
12/01/2023	R248 On 02-November-23			Bond Future	11.26	79.9933	11.2568	79.9933	13,000.00
12/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	6083	6	6083	6	0.00
12/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	6045	6	6045	6	0.00
12/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	6008	6	6008	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	4527	5	4527	5	0.00
12/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	4584	5	4584	5	0.00
12/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	4556	5	4556	5	0.00
12/01/2023	R248 On 01-February-24			Bond Future	11.34	81.6548	11.3426	81.6548	0.00
12/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	8705	8	8705	8	0.00
12/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	8665	8	8665	8	0.00
12/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	8626	8	8626	8	0.00
12/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	3589	4	3589	4	0.00
12/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	3569	4	3569	4	0.00
12/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	3549	4	3549	4	0.00