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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	2025 On 01-February-24			Bond Future	174.81	174.7490	174.8108	174.7490	11,482.00
10/11/2023	2025 On 02-May-24			Bond Future	178.72	178.6753	178.7167	178.6753	0.00
10/11/2023	2025 On 01-August-24			Bond Future	180.88	180.8704	180.8792	180.8704	0.00
10/11/2023	2025 On 07-November-24			Bond Future	185.31	185.2746	185.3053	185.2746	0.00
10/11/2023	2029 On 01-February-24			Bond Future	126.37	126.7595	126.3657	126.7595	7,262.00
10/11/2023	2029 On 02-May-24			Bond Future	127.82	128.2399	127.8215	128.2399	0.00
10/11/2023	2029 On 01-August-24			Bond Future	130.68	131.1352	130.6836	131.1352	0.00
10/11/2023	2029 On 07-November-24			Bond Future	132.48	132.9262	132.4788	132.9262	0.00
10/11/2023	2029 On 06-February-25			Bond Future	135.30	135.7501	135.2952	135.7501	0.00
10/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	2895	3	3	3	0.00
10/11/2023	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
10/11/2023	2030 On 01-February-24			Bond Future	10.46	89.6879	89.4046	89.6879	60,072.00
10/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	3958	4	4	4	0.00
10/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	3990	4	4	4	0.00
10/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	3925	4	4	4	0.00
10/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	3795	4	4	4	0.00
10/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	564	1	1	1	1,360.00
10/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	257	0	0	0	400.00
10/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	741	1	1	1	400.00
10/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6496	7	6	7	0.00
10/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1289	1	1	1	500.00
10/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5655	6	6	6	0.00
10/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	521	1	1	1	500.00
10/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	876	1	1	1	200.00
10/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	2830	3	3	3	0.00
10/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5274	6	5	6	0.00
10/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5620	6	6	6	0.00
10/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	647	1	1	1	500.00
10/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	169	0	0	0	500.00
10/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2526	2	3	2	0.00
10/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	199	0	0	0	200.00
10/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	652	1	1	1	700.00
10/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	2090	2	2	2	0.00
10/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1558	1	2	1	0.00
10/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	167	0	0	0	500.00
10/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2860	3	3	3	0.00
10/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	112	0	0	0	400.00
10/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2329	2	2	2	0.00
10/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3953	4	4	4	0.00
10/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	404	0	0	0	1,360.00
10/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2736	3	3	3	0.00
10/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	380	0	0	0	0.00
10/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	368	0	0	0	0.00
10/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	374	0	0	0	0.00
10/11/2023	2030 On 02-May-24			Bond Future	10.54	91.6812	91.3804	91.6812	19,883.00
10/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1354	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
10/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	5848	6	6	6	0.00
10/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	722	1	1	1	1,000.00
10/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2684	3	3	3	1,080.00
10/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	892	1	1	1	0.00
10/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	903	1	1	1	0.00
10/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	880	1	1	1	0.00
10/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7243	7	7	7	0.00
10/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2227	2	2	2	500.00
10/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3447	4	3	4	500.00
10/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9701	10	10	10	0.00
10/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	127	0	0	0	500.00
10/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1200	1	1	1	0.00
10/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1912	2	2	2	0.00
10/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	353	0	0	0	1,080.00
10/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1591	1	2	1	0.00
10/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3812	3	4	3	0.00
10/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3753	3	4	3	0.00
10/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3782	3	4	3	0.00
10/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2866	3	3	3	0.00
10/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	544	0	1	0	1,000.00
10/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	4271	4	4	4	0.00
10/11/2023	2030 On 01-August-24			Bond Future	10.63	89.7239	89.3993	89.7239	0.00
10/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	1959	2	2	2	0.00
10/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	1977	2	2	2	0.00
10/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	1941	2	2	2	0.00
10/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2942	3	3	3	0.00
10/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2901	3	3	3	0.00
10/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2922	3	3	3	0.00
10/11/2023	2030 On 07-November-24			Bond Future	10.72	91.8851	91.5642	91.8851	221.00
10/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	2731	3	3	3	0.00
10/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	2752	3	3	3	0.00
10/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	2711	3	3	3	0.00
10/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2651	3	3	3	0.00
10/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2619	3	3	3	0.00
10/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2635	3	3	3	0.00

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10/11/2023	2030 On 06-February-25			Bond Future	10.86	89.8020	89.4760	89.8020	0.00
10/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2563	3	3	3	0.00
10/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3193	3	3	3	0.00
10/11/2023	2032 On 01-February-24			Bond Future	11.38	86.9057	86.5630	86.9057	86,359.00
10/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3063	3	3	3	0.00
10/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3031	3	3	3	0.00
10/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	759	1	1	1	8,500.00
10/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3594	4	4	4	0.00
10/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	82	0	0	0	1,200.00
10/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	563	1	1	1	1,200.00
10/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	5844	6	6	6	0.00
10/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	383	1	0	1	500.00
10/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1088	1	1	1	500.00
10/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6264	7	6	7	0.00
10/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3096	3	3	3	0.00
10/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	589	1	1	1	200.00
10/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	2778	3	3	3	0.00
10/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5392	6	5	6	0.00
10/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	371	0	0	0	200.00
10/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1061	1	1	1	200.00
10/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3418	3	3	3	0.00
10/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	927	1	1	1	0.00
10/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	265	0	0	0	500.00
10/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2429	2	2	2	0.00
10/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4141	4	4	4	0.00
10/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	311	0	0	0	1,200.00
10/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3490	3	3	3	0.00
10/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6757	6	7	6	0.00
10/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	755	1	1	1	17,000.00
10/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	3008	3	3	3	0.00
10/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	953	1	1	1	0.00
10/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	940	1	1	1	0.00
10/11/2023	2032 On 02-May-24			Bond Future	11.48	84.6751	84.3142	84.6751	61,107.00
10/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1282	1	1	1	1,000.00

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10/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	6856	7	7	7	0.00
10/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	674	1	1	1	1,000.00
10/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8433	9	8	9	0.00
10/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	907	1	1	1	500.00
10/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1677	2	2	2	500.00
10/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	7833	8	8	8	0.00
10/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	859	1	1	1	0.00
10/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	847	1	1	1	0.00
10/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	871	1	1	1	0.00
10/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2218	2	2	2	1,550.00
10/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	983	1	1	1	1,550.00
10/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4880	5	5	5	0.00
10/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	5202	5	5	5	0.00
10/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5276	5	5	5	0.00
10/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	5239	5	5	5	0.00
10/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	575	1	1	1	500.00
10/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3488	3	3	3	0.00
10/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	494	0	0	0	1,550.00
10/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2826	3	3	3	0.00
10/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	5093	5	5	5	0.00
10/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	4175	4	4	4	0.00
10/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5982	6	6	6	0.00
10/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	737	1	1	1	1,000.00
10/11/2023	2032 On 01-August-24			Bond Future	11.60	86.5667	86.1819	86.5667	0.00
10/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2014	2	2	2	0.00
10/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	1995	2	2	2	0.00
10/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2033	2	2	2	0.00
10/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	4044	4	4	4	0.00
10/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4098	4	4	4	0.00
10/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4071	4	4	4	0.00
10/11/2023	2032 On 07-November-24			Bond Future	11.72	84.4838	84.1004	84.4838	1,284.00
10/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	7753	8	8	8	0.00
10/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	2873	3	3	3	1,615.00
10/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2521	3	3	3	0.00
10/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2500	3	3	3	0.00

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10/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2542	3	3	3	0.00
10/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3558	4	4	4	0.00
10/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3604	4	4	4	0.00
10/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3581	4	4	4	0.00
10/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1078	1	1	1	1,615.00
10/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3236	3	3	3	0.00
10/11/2023	2032 On 06-February-25			Bond Future	11.88	86.2531	85.8632	86.2531	0.00
10/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3122	4	3	4	0.00
10/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3806	4	4	4	0.00
10/11/2023	2033 On 01-February-24			Bond Future	121.25	120.4675	121.2477	120.4675	8,207.00
10/11/2023	2033 On 02-May-24			Bond Future	122.49	121.7106	122.4932	121.7106	0.00
10/11/2023	2033 On 01-August-24			Bond Future	125.24	124.4585	125.2361	124.4585	0.00
10/11/2023	2033 On 07-November-24			Bond Future	126.80	125.9888	126.8000	125.9888	0.00
10/11/2023	2033 On 06-February-25			Bond Future	129.50	128.6655	129.4958	128.6655	0.00
10/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	4556	4	5	4	0.00
10/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
10/11/2023	2037 On 01-February-24			Bond Future	12.38	75.7139	75.3630	75.7139	136,986.00
10/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	1839	2	2	2	0.00
10/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	1866	2	2	2	0.00
10/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	1813	2	2	2	0.00
10/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	7680	8	8	8	0.00
10/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	3766	4	4	4	0.00
10/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1284	2	1	2	2,500.00
10/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1013	1	1	1	2,500.00
10/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2831	3	3	3	0.00
10/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	257	0	0	0	2,500.00
10/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2198	2	2	2	0.00
10/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2147	2	2	2	0.00
10/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2172	2	2	2	0.00
10/11/2023	2037 On 02-May-24			Bond Future	12.51	77.3966	77.0284	77.3966	0.00
10/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	752	1	1	1	0.00
10/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	762	1	1	1	0.00
10/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	741	1	1	1	0.00
10/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6539	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6447	6	6	6	0.00
10/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6493	6	6	6	0.00
10/11/2023	2037 On 01-August-24			Bond Future	12.64	74.8695	74.4788	74.8695	0.00
10/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7212	8	7	8	0.00
10/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5085	6	5	6	0.00
10/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2219	3	2	3	0.00
10/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2241	3	2	3	1,383.00
10/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2198	3	2	3	0.00
10/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	5019	5	5	5	0.00
10/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4956	5	5	5	0.00
10/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4987	5	5	5	0.00
10/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2496	3	2	3	1,383.00
10/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1632	2	2	2	1,383.00
10/11/2023	2037 On 07-November-24			Bond Future	12.77	76.6722	76.2818	76.6722	9,101.00
10/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3638	4	4	4	0.00
10/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3662	4	4	4	0.00
10/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3613	4	4	4	0.00
10/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4624	4	5	4	0.00
10/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4574	4	5	4	0.00
10/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4599	4	5	4	0.00
10/11/2023	2037 On 06-February-25			Bond Future	12.93	74.0176	73.6204	74.0176	0.00
10/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	3950	4	4	4	0.00
10/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4791	5	5	5	0.00
10/11/2023	2038 On 01-February-24			Bond Future	130.77	130.1778	130.7685	130.1778	3,069.00
10/11/2023	2038 On 02-May-24			Bond Future	133.69	133.1026	133.6903	133.1026	1,706.00
10/11/2023	2038 On 01-August-24			Bond Future	134.61	134.0388	134.6145	134.0388	0.00
10/11/2023	2038 On 07-November-24			Bond Future	137.91	137.3019	137.9081	137.3019	0.00
10/11/2023	2038 On 06-February-25			Bond Future	138.72	138.1021	138.7227	138.1021	0.00
10/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	3493	3	3	3	0.00
10/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
10/11/2023	2040 On 01-February-24			Bond Future	12.56	76.1933	75.8216	76.1933	127,762.00
10/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1423	2	1	2	1,000.00
10/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3212	4	3	4	1,000.00
10/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7183	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1520	2	2	2	0.00
10/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1495	2	1	2	0.00
10/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1545	2	2	2	0.00
10/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2737	3	3	3	0.00
10/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2800	3	3	3	0.00
10/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2768	3	3	3	0.00
10/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	368	0	0	0	1,000.00
10/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1401	1	1	1	0.00
10/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2898	3	3	3	0.00
10/11/2023	2040 On 02-May-24			Bond Future	12.69	77.8866	77.4971	77.8866	0.00
10/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	808	1	1	1	0.00
10/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	795	1	1	1	0.00
10/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	821	1	1	1	0.00
10/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6957	7	7	7	0.00
10/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	7053	7	7	7	0.00
10/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	7005	7	7	7	0.00
10/11/2023	2040 On 01-August-24			Bond Future	12.82	75.1201	74.7075	75.1201	0.00
10/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2470	3	2	3	0.00
10/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2447	3	2	3	0.00
10/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2493	3	2	3	0.00
10/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5100	5	5	5	0.00
10/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5166	5	5	5	0.00
10/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5133	5	5	5	0.00
10/11/2023	2040 On 07-November-24			Bond Future	12.95	76.9286	76.5159	76.9286	8,625.00
10/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	3906	4	4	4	0.00
10/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	3879	4	4	4	0.00
10/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	3933	4	4	4	0.00
10/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4415	4	4	4	0.00
10/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4466	4	4	4	0.00
10/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4441	4	4	4	0.00
10/11/2023	2040 On 06-February-25			Bond Future	13.11	74.0282	73.6083	74.0282	0.00
10/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4110	4	4	4	0.00
10/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4927	5	5	5	0.00
10/11/2023	2044 On 01-February-24			Bond Future	12.61	72.5901	72.1878	72.5901	103,915.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4353	5	4	5	0.00
10/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1285	2	1	2	0.00
10/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1308	2	1	2	0.00
10/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1263	1	1	1	0.00
10/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3424	4	3	4	0.00
10/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1322	1	1	1	15,000.00
10/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3183	3	3	3	0.00
10/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3113	3	3	3	0.00
10/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3148	3	3	3	0.00
10/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	958	1	1	1	5,000.00
10/11/2023	2044 On 02-May-24			Bond Future	12.73	74.2033	73.7830	74.2033	27.00
10/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	798	1	1	1	0.00
10/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	810	1	1	1	0.00
10/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	787	1	1	1	0.00
10/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7076	7	7	7	0.00
10/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6975	7	7	7	0.00
10/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	7025	7	7	7	0.00
10/11/2023	2044 On 01-August-24			Bond Future	12.85	71.4797	71.0362	71.4797	0.00
10/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2323	3	2	3	0.00
10/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2346	3	2	3	0.00
10/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2301	3	2	3	0.00
10/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5476	5	5	5	0.00
10/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5407	5	5	5	0.00
10/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5441	5	5	5	0.00
10/11/2023	2044 On 07-November-24			Bond Future	12.98	73.2005	72.7557	73.2005	0.00
10/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4038	4	4	4	0.00
10/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4066	4	4	4	0.00
10/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4011	4	4	4	0.00
10/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4435	4	4	4	0.00
10/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4384	4	4	4	0.00
10/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4410	4	4	4	0.00
10/11/2023	2044 On 06-February-25			Bond Future	13.13	70.3472	69.8944	70.3472	0.00
10/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4294	5	4	5	0.00
10/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4858	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
10/11/2023	2046 On 01-February-24			Bond Future	114.31	114.3183	114.3061	114.3183	11,513.00
10/11/2023	2046 On 02-May-24			Bond Future	114.71	114.7379	114.7111	114.7379	4,626.00
10/11/2023	2046 On 01-August-24			Bond Future	117.28	117.3281	117.2793	117.3281	0.00
10/11/2023	2046 On 07-November-24			Bond Future	117.94	117.9810	117.9445	117.9810	0.00
10/11/2023	2046 On 06-February-25			Bond Future	120.45	120.4851	120.4499	120.4851	0.00
10/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	6440	6	6	6	0.00
10/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
10/11/2023	2050 On 01-February-24			Bond Future	113.49	113.4048	113.4904	113.4048	10,813.00
10/11/2023	2050 On 02-May-24			Bond Future	116.03	115.9527	116.0262	115.9527	3,316.00
10/11/2023	2050 On 01-August-24			Bond Future	116.32	116.2653	116.3184	116.2653	0.00
10/11/2023	2050 On 07-November-24			Bond Future	119.16	119.0958	119.1645	119.0958	0.00
10/11/2023	2050 On 06-February-25			Bond Future	119.34	119.2654	119.3370	119.2654	0.00
10/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	3737	4	4	4	0.00
10/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
10/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	AL37 On 02-November-23			Index Future	907.78	907.7830	907.7830	907.7830	0.00
10/11/2023	AL37 On 01-February-24			Index Future	927.71	929.9910	927.7050	929.9910	0.00
10/11/2023	AL37 On 02-May-24			Index Future	948.21	950.6650	948.2120	950.6650	0.00
10/11/2023	AL37 On 01-August-24			Index Future	969.23	971.9140	969.2300	971.9140	0.00
10/11/2023	AL37 On 07-November-24			Index Future	992.73	995.3600	992.7250	995.3600	0.00
10/11/2023	AL37 On 06-February-25			Index Future	1013.65	1016.3240	1013.6470	1016.3240	0.00
10/11/2023	AL7T On 02-November-23			Index Future	1027.93	1027.9290	1027.9290	1027.9290	0.00
10/11/2023	AL7T On 01-February-24			Index Future	1051.81	1056.0080	1051.8080	1056.0080	0.00
10/11/2023	AL7T On 02-May-24			Index Future	1075.06	1079.4840	1075.0590	1079.4840	0.00
10/11/2023	AL7T On 01-August-24			Index Future	1098.89	1103.6110	1098.8880	1103.6110	0.00
10/11/2023	AL7T On 07-November-24			Index Future	1125.53	1130.2350	1125.5250	1130.2350	0.00
10/11/2023	AL7T On 06-February-25			Index Future	1149.25	1154.0390	1149.2470	1154.0390	0.00
10/11/2023	ALBI On 02-November-23			Index Future	899.88	899.8780	899.8780	899.8780	0.00
10/11/2023	ALBI On 01-February-24			Index Future	921.05	924.6470	921.0520	924.6470	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	ALBI On 02-May-24			Index Future	941.41	945.2020	941.4120	945.2020	0.00
10/11/2023	ALBI On 01-August-24			Index Future	962.28	966.3290	962.2790	966.3290	0.00
10/11/2023	ALBI On 07-November-24			Index Future	985.61	989.6400	985.6050	989.6400	0.00
10/11/2023	ALBI On 06-February-25			Index Future	1006.38	1010.4830	1006.3770	1010.4830	0.00
10/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C253 On 31-March-53			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
10/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	ES33 On 01-February-24			Bond Future	12.88	74.0844	73.7711	74.0844	0.00
10/11/2023	ES33 On 02-May-24			Bond Future	13.04	71.9497	71.6204	71.9497	0.00
10/11/2023	ES33 On 01-August-24			Bond Future	13.20	73.5734	73.2233	73.5734	0.00
10/11/2023	ES33 On 07-November-24			Bond Future	13.38	71.5589	71.2093	71.5589	0.00
10/11/2023	ES33 On 06-February-25			Bond Future	13.60	73.0722	72.7166	73.0722	0.00
10/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
10/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	1015	1	1	1	0.00
10/11/2023	ES42 On 01-February-24			Bond Future	13.27	70.2308	69.8966	70.2308	0.00
10/11/2023	ES42 On 02-May-24			Bond Future	13.41	67.5462	67.1958	67.5462	0.00
10/11/2023	ES42 On 01-August-24			Bond Future	13.56	69.0700	68.6991	69.0700	0.00
10/11/2023	ES42 On 07-November-24			Bond Future	13.72	66.4812	66.1099	66.4812	0.00
10/11/2023	ES42 On 06-February-25			Bond Future	13.90	67.8835	67.5057	67.8835	0.00
10/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
10/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	888	1	1	1	0.00
10/11/2023	GOVI On 02-November-23			GOVI	886.78	886.7830	886.7830	886.7830	0.00
10/11/2023	GOVI On 01-February-24			GOVI	907.68	911.2130	907.6770	911.2130	711.00
10/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	276770	31	28	31	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
10/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	276970	31	28	31	0.00
10/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	276870	31	28	31	0.00
10/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 02-May-24			GOVI	927.74	931.4690	927.7410	931.4690	0.00
10/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	232290	20	23	20	0.00
10/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	232490	20	23	20	0.00
10/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	232390	20	23	20	0.00
10/11/2023	GOVI On 01-August-24			GOVI	948.31	952.2890	948.3050	952.2890	0.00
10/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	49250	9	5	9	0.00
10/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	49150	9	5	9	0.00
10/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	49350	9	5	9	0.00
10/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 07-November-24			GOVI	971.29	975.2620	971.2920	975.2620	0.00
10/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	225020	26	23	26	0.00
10/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	224920	26	22	26	0.00
10/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	225120	26	23	26	0.00
10/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
10/11/2023	GOVI On 06-February-25			GOVI	991.76	995.8020	991.7630	995.8020	0.00
10/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	197630	24	20	24	0.00
10/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
10/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/11/2023	IGOV On 02-November-23			Index Future	327.77	327.7690	327.7690	327.7690	0.00
10/11/2023	IGOV On 01-February-24			Index Future	342.06	341.2640	342.0640	341.2640	606.00
10/11/2023	IGOV On 02-May-24			Index Future	349.71	348.9320	349.7070	348.9320	16.00
10/11/2023	IGOV On 01-August-24			Index Future	357.54	356.8110	357.5390	356.8110	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
10/11/2023	IGOV On 07-November-24			Index Future	366.29	365.5020	366.2900	365.5020	0.00
10/11/2023	IGOV On 06-February-25			Index Future	374.09	373.2770	374.0860	373.2770	0.00
10/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
10/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
10/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
10/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
10/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
10/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.31	91.7000	91.6900	91.7000	0.00
10/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.20	91.8200	91.8000	91.8200	0.00
10/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.09	91.9400	91.9100	91.9400	0.00
10/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.90	92.1300	92.1000	92.1300	0.00
10/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.82	92.2000	92.1800	92.2000	0.00
10/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.74	92.2800	92.2600	92.2800	0.00
10/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.73	92.3000	92.2700	92.3000	0.00
10/11/2023	R035 On 01-February-24			Bond Future	12.07	85.0213	84.6695	85.0213	60,171.00
10/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	77	0	0	0	400.00
10/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	305	0	0	0	400.00
10/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7084	7	7	7	0.00
10/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2327	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
10/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2297	3	2	3	0.00
10/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2357	3	2	3	0.00
10/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1672	2	2	2	0.00
10/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1715	2	2	2	0.00
10/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1693	2	2	2	0.00
10/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	298	0	0	0	400.00
10/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5431	5	5	5	0.00
10/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	8093	8	8	8	0.00
10/11/2023	R035 On 02-May-24			Bond Future	12.18	82.3987	82.0288	82.3987	100,132.00
10/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	867	1	1	1	0.00
10/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	854	1	1	1	0.00
10/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	841	1	1	1	0.00
10/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	6125	6	6	6	0.00
10/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	6082	6	6	6	0.00
10/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	6040	6	6	6	0.00
10/11/2023	R035 On 01-August-24			Bond Future	12.30	84.2396	83.8461	84.2396	0.00
10/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2225	3	2	3	0.00
10/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2204	3	2	3	0.00
10/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2246	3	2	3	0.00
10/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4763	5	5	5	0.00
10/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4825	5	5	5	0.00
10/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4794	5	5	5	0.00
10/11/2023	R035 On 07-November-24			Bond Future	12.44	81.7512	81.3587	81.7512	19,584.00
10/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3076	3	3	3	0.00
10/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3052	3	3	3	0.00
10/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3100	3	3	3	0.00
10/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4345	4	4	4	0.00
10/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4397	4	4	4	0.00
10/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4371	4	4	4	0.00
10/11/2023	R035 On 06-February-25			Bond Future	12.61	83.4636	83.0644	83.4636	0.00
10/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3520	4	4	4	0.00
10/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4477	4	4	4	0.00
10/11/2023	R053 On 01-February-24			Bond Future	12.55	97.4140	96.8872	97.4140	0.00
10/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	4518	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
10/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4472	5	4	5	0.00
10/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4425	5	4	5	0.00
10/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1835	2	2	2	0.00
10/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1813	2	2	2	0.00
10/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1790	2	2	2	0.00
10/11/2023	R053 On 02-May-24			Bond Future	12.67	93.7142	93.1639	93.7142	5,189.00
10/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	5704	6	6	6	0.00
10/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	5619	6	6	6	0.00
10/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	5662	6	6	6	0.00
10/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3141	3	3	3	0.00
10/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3166	3	3	3	0.00
10/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3117	3	3	3	0.00
10/11/2023	R053 On 01-August-24			Bond Future	12.78	95.8074	95.2273	95.8074	0.00
10/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6441	7	6	7	0.00
10/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	6483	7	6	7	0.00
10/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6400	7	6	7	0.00
10/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4037	4	4	4	0.00
10/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3987	4	4	4	0.00
10/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4012	4	4	4	0.00
10/11/2023	R053 On 07-November-24			Bond Future	12.91	92.2410	91.6588	92.2410	0.00
10/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5341	6	5	6	0.00
10/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5377	6	5	6	0.00
10/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5305	6	5	6	0.00
10/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6148	6	6	6	0.00
10/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6081	6	6	6	0.00
10/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6115	6	6	6	0.00
10/11/2023	R053 On 06-February-25			Bond Future	13.06	94.1695	93.5770	94.1695	0.00
10/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	5686	6	6	6	0.00
10/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6489	6	6	6	0.00
10/11/2023	R186 On 01-February-24			Bond Future	9.09	105.0495	104.8321	105.0495	85,952.00
10/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1426	2	1	2	0.00
10/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1445	2	1	2	0.00
10/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1407	2	1	2	0.00
10/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	363	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
10/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	350	0	0	0	0.00
10/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	357	0	0	0	0.00
10/11/2023	R186 On 02-May-24			Bond Future	9.10	107.3845	107.1491	107.3845	10,568.00
10/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	142	0	0	0	0.00
10/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	136	0	0	0	0.00
10/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	139	0	0	0	0.00
10/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2013	2	2	2	2,030.00
10/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3265	3	3	3	0.00
10/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	274	0	0	0	2,030.00
10/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	545	0	1	0	0.00
10/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2741	3	3	3	0.00
10/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2762	3	3	3	0.00
10/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2720	2	3	2	0.00
10/11/2023	R186 On 01-August-24			Bond Future	9.11	104.4742	104.2139	104.4742	0.00
10/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	736	1	1	1	0.00
10/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	746	1	1	1	0.00
10/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	727	1	1	1	0.00
10/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1642	2	2	2	0.00
10/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1618	2	2	2	0.00
10/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1630	2	2	2	0.00
10/11/2023	R186 On 07-November-24			Bond Future	9.10	106.9912	106.7379	106.9912	33,045.00
10/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1337	2	1	2	0.00
10/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1325	2	1	2	0.00
10/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1348	2	1	2	0.00
10/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1256	1	1	1	0.00
10/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1271	1	1	1	0.00
10/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1264	1	1	1	0.00
10/11/2023	R186 On 06-February-25			Bond Future	9.19	103.9184	103.6618	103.9184	0.00
10/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1133	1	1	1	0.00
10/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1410	1	1	1	0.00
10/11/2023	R202 On 01-February-24			Bond Future	257.01	255.5468	257.0062	255.5468	5,070.00
10/11/2023	R202 On 02-May-24			Bond Future	262.75	261.2886	262.7485	261.2886	0.00
10/11/2023	R202 On 01-August-24			Bond Future	263.53	262.0906	263.5346	262.0906	0.00
10/11/2023	R202 On 07-November-24			Bond Future	269.98	268.4719	269.9828	268.4719	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
10/11/2023	R202 On 06-February-25			Bond Future	270.50	268.9536	270.5000	268.9536	0.00
10/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	3710	2	4	2	0.00
10/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
10/11/2023	R209 On 01-February-24			Bond Future	12.14	65.6041	65.2724	65.6041	14,543.00
10/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	1724	2	2	2	0.00
10/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1700	2	2	2	0.00
10/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	1748	2	2	2	0.00
10/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1733	2	2	2	0.00
10/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1776	2	2	2	0.00
10/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1754	2	2	2	0.00
10/11/2023	R209 On 02-May-24			Bond Future	12.24	63.9091	63.5620	63.9091	0.00
10/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	639	1	1	1	0.00
10/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	630	1	1	1	0.00
10/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	648	1	1	1	0.00
10/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5643	5	6	5	0.00
10/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5724	6	6	6	0.00
10/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5683	6	6	6	0.00
10/11/2023	R209 On 01-August-24			Bond Future	12.36	65.3368	64.9700	65.3368	0.00
10/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	1855	2	2	2	0.00
10/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	1836	2	2	2	0.00
10/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	1873	2	2	2	0.00
10/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4405	4	4	4	0.00
10/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4461	4	4	4	0.00
10/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4433	4	4	4	0.00
10/11/2023	R209 On 07-November-24			Bond Future	12.48	63.7530	63.3853	63.7530	5,128.00
10/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	2896	3	3	3	0.00
10/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	2916	3	3	3	0.00
10/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	2875	3	3	3	0.00
10/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	4066	4	4	4	0.00
10/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	4019	4	4	4	0.00
10/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	4042	4	4	4	0.00
10/11/2023	R209 On 06-February-25			Bond Future	12.62	65.0881	64.7139	65.0881	0.00
10/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3299	4	3	4	0.00
10/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	4093	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
10/11/2023	R210 On 01-February-24			Bond Future	230.02	229.8110	230.0167	229.8110	501.00
10/11/2023	R210 On 02-May-24			Bond Future	231.90	231.7169	231.8984	231.7169	0.00
10/11/2023	R210 On 01-August-24			Bond Future	237.09	236.9482	237.0905	236.9482	0.00
10/11/2023	R210 On 07-November-24			Bond Future	239.55	239.3771	239.5507	239.3771	0.00
10/11/2023	R210 On 06-February-25			Bond Future	244.64	244.4606	244.6416	244.4606	0.00
10/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	5032	5	5	5	0.00
10/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
10/11/2023	R213 On 01-February-24			Bond Future	11.05	83.8584	83.5477	83.8584	29,778.00
10/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3324	4	3	4	0.00
10/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3355	4	3	4	0.00
10/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3292	4	3	4	0.00
10/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	636	1	1	1	0.00
10/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	618	1	1	1	0.00
10/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	627	1	1	1	0.00
10/11/2023	R213 On 02-May-24			Bond Future	11.15	82.1633	81.8355	82.1633	0.00
10/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	833	1	1	1	0.00
10/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	844	1	1	1	0.00
10/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	822	1	1	1	0.00
10/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4480	4	4	4	0.00
10/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4416	4	4	4	0.00
10/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4448	4	4	4	0.00
10/11/2023	R213 On 01-August-24			Bond Future	11.25	83.9990	83.6486	83.9990	0.00
10/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	1892	2	2	2	0.00
10/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	1910	2	2	2	0.00
10/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	1874	2	2	2	0.00
10/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3445	3	3	3	0.00
10/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3399	3	3	3	0.00
10/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3422	3	3	3	0.00
10/11/2023	R213 On 07-November-24			Bond Future	11.37	82.4599	82.1114	82.4599	0.00
10/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2539	3	3	3	0.00
10/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2519	3	3	3	0.00
10/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2559	3	3	3	0.00
10/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3097	3	3	3	0.00
10/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3135	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
10/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3116	3	3	3	0.00
10/11/2023	R213 On 06-February-25			Bond Future	11.53	84.1893	83.8348	84.1893	0.00
10/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	2753	3	3	3	0.00
10/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3415	3	3	3	0.00
10/11/2023	R214 On 01-February-24			Bond Future	12.39	61.7129	61.3979	61.7129	14,140.00
10/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1240	1	1	1	0.00
10/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1220	1	1	1	0.00
10/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1261	1	1	1	0.00
10/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2373	2	2	2	0.00
10/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2429	2	2	2	0.00
10/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2401	2	2	2	0.00
10/11/2023	R214 On 02-May-24			Bond Future	12.50	59.7797	59.4504	59.7797	10,172.00
10/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1743	2	2	2	7,110.00
10/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5507	6	6	6	0.00
10/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3545	4	4	4	0.00
10/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1703	2	2	2	10,000.00
10/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	696	1	1	1	0.00
10/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	686	1	1	1	0.00
10/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	706	1	1	1	0.00
10/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5707	6	6	6	0.00
10/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5792	6	6	6	0.00
10/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5750	6	6	6	0.00
10/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3429	3	3	3	0.00
10/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1866	2	2	2	17,110.00
10/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3485	3	3	3	0.00
10/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1076	1	1	1	17,110.00
10/11/2023	R214 On 01-August-24			Bond Future	12.60	61.1153	60.7674	61.1153	0.00
10/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2183	3	2	3	0.00
10/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2163	2	2	2	0.00
10/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2204	3	2	3	0.00
10/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4178	4	4	4	0.00
10/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4233	4	4	4	0.00
10/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4206	4	4	4	0.00
10/11/2023	R214 On 07-November-24			Bond Future	12.72	59.2788	58.9301	59.2788	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
10/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3275	4	3	4	0.00
10/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3298	4	3	4	0.00
10/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3252	4	3	4	0.00
10/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3804	4	4	4	0.00
10/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3759	4	4	4	0.00
10/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3781	4	4	4	0.00
10/11/2023	R214 On 06-February-25			Bond Future	12.86	60.5204	60.1655	60.5204	0.00
10/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3487	4	3	4	0.00
10/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4162	4	4	4	0.00
10/11/2023	R248 On 01-February-24			Bond Future	12.53	75.6932	75.2822	75.6932	244,827.00
10/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7420	8	7	8	0.00
10/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4163	5	4	5	0.00
10/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1196	1	1	1	0.00
10/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1218	2	1	2	0.00
10/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1174	1	1	1	0.00
10/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	271	0	0	0	1,000.00
10/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1547	2	2	2	100.00
10/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5230	6	5	6	0.00
10/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	756	1	1	1	1,000.00
10/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2866	3	3	3	0.00
10/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6529	6	7	6	0.00
10/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3435	3	3	3	0.00
10/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3360	3	3	3	0.00
10/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3397	3	3	3	0.00
10/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1071	1	1	1	1,100.00
10/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	376	0	0	0	1,100.00
10/11/2023	R248 On 02-May-24			Bond Future	12.64	72.9267	72.4977	72.9267	12,631.00
10/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	641	1	1	1	1,500.00
10/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2515	3	3	3	1,500.00
10/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	4898	5	5	5	0.00
10/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	713	1	1	1	0.00
10/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	723	1	1	1	0.00
10/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	702	1	1	1	0.00
10/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7825	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7715	7	8	7	0.00
10/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7770	8	8	8	0.00
10/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2100	2	2	2	1,500.00
10/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3860	4	4	4	0.00
10/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8159	8	8	8	0.00
10/11/2023	R248 On 01-August-24			Bond Future	12.75	74.5559	74.1036	74.5559	13,000.00
10/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2658	3	3	3	0.00
10/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2683	3	3	3	0.00
10/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2633	3	3	3	0.00
10/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5169	5	5	5	0.00
10/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5102	5	5	5	0.00
10/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5135	5	5	5	0.00
10/11/2023	R248 On 07-November-24			Bond Future	12.87	71.8976	71.4437	71.8976	0.00
10/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4158	5	4	5	0.00
10/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4186	5	4	5	0.00
10/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4130	4	4	4	0.00
10/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4644	5	5	5	0.00
10/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4591	4	5	4	0.00
10/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4618	5	5	5	0.00
10/11/2023	R248 On 06-February-25			Bond Future	13.02	73.4026	72.9406	73.4026	0.00
10/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	3831	4	4	4	0.00
10/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5507	5	6	5	0.00
10/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00