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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	2025 On 02-November-23			Bond Future	172.74	172.6693	172.7425	172.6693	4,757.00
10/10/2023	2025 On 01-February-24			Bond Future	174.81	174.7397	174.8145	174.7397	9,802.00
10/10/2023	2025 On 02-May-24			Bond Future	178.79	178.7143	178.7909	178.7143	0.00
10/10/2023	2025 On 01-August-24			Bond Future	181.08	181.0031	181.0814	181.0031	0.00
10/10/2023	2025 On 07-November-24			Bond Future	185.46	185.3822	185.4630	185.3822	0.00
10/10/2023	2029 On 02-November-23			Bond Future	124.83	124.7771	124.8304	124.7771	1,782.00
10/10/2023	2029 On 01-February-24			Bond Future	127.62	127.5687	127.6231	127.5687	2,664.00
10/10/2023	2029 On 02-May-24			Bond Future	129.16	129.1049	129.1606	129.1049	0.00
10/10/2023	2029 On 01-August-24			Bond Future	132.14	132.0860	132.1431	132.0860	0.00
10/10/2023	2029 On 07-November-24			Bond Future	133.94	133.8815	133.9401	133.8815	0.00
10/10/2023	2030 On 02-November-23			Bond Future	10.79	89.1128	89.6971	89.1128	42,866.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	764	1	1	1	0.00
10/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	788	1	1	1	0.00
10/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	741	0	1	0	0.00
10/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	3	0	0	0	800.00
10/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3202	3	3	3	0.00
10/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
10/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
10/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	104	0	0	0	500.00
10/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2695	2	3	2	0.00
10/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	379	0	0	0	500.00
10/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1638	1	2	1	500.00
10/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5814	5	6	5	0.00
10/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	9	0	0	0	500.00
10/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	304	0	0	0	0.00
10/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1085	2	1	2	0.00
10/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3793	4	4	4	0.00
10/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	126	0	0	0	500.00
10/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1768	2	2	2	0.00
10/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3023	4	3	4	0.00
10/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	83	0	0	0	800.00
10/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5189	6	5	6	0.00
10/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	705	1	1	1	0.00
10/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	671	1	1	1	0.00
10/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	688	1	1	1	0.00
10/10/2023	2030 On 01-February-24			Bond Future	10.89	87.0787	87.6758	87.0787	54,684.00
10/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	332	0	0	0	400.00
10/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2778	2	3	2	0.00
10/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	540	0	1	0	1,360.00
10/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	648	1	1	1	400.00
10/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5087	5	5	5	0.00
10/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2909	3	3	3	0.00
10/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2882	3	3	3	0.00
10/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2935	3	3	3	0.00
10/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	984	1	1	1	500.00
10/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4339	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
10/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	512	0	1	0	500.00
10/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	726	1	1	1	200.00
10/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2039	2	2	2	0.00
10/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4006	4	4	4	0.00
10/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4308	4	4	4	0.00
10/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	592	0	1	0	500.00
10/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	586	1	1	1	500.00
10/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4200	5	4	5	0.00
10/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	661	1	1	1	200.00
10/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1589	2	2	2	700.00
10/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3669	4	4	4	0.00
10/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2982	3	3	3	0.00
10/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	579	1	1	1	500.00
10/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4581	5	5	5	0.00
10/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1042	1	1	1	0.00
10/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1066	1	1	1	0.00
10/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1054	1	1	1	0.00
10/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	432	1	0	1	400.00
10/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5756	6	6	6	0.00
10/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1117	1	1	1	1,360.00
10/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4440	5	4	5	0.00
10/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3964	4	4	4	0.00
10/10/2023	2030 On 02-May-24			Bond Future	10.99	89.0387	89.6494	89.0387	0.00
10/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	779	1	1	1	0.00
10/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	771	1	1	1	0.00
10/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	786	1	1	1	0.00
10/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5931	5	6	5	0.00
10/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2030	2	2	2	1,080.00
10/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	665	1	1	1	1,000.00
10/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1077	1	1	1	1,000.00
10/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4671	4	5	4	0.00
10/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2628	2	3	2	500.00
10/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8263	8	8	8	0.00
10/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1690	1	2	1	500.00
10/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2112	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	420	0	0	0	500.00
10/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3107	3	3	3	0.00
10/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1098	1	1	1	1,000.00
10/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5944	6	6	6	0.00
10/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4320	5	4	5	0.00
10/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	772	1	1	1	1,080.00
10/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2667	3	3	3	0.00
10/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5367	6	5	6	0.00
10/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5434	6	5	6	0.00
10/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5401	6	5	6	0.00
10/10/2023	2030 On 01-August-24			Bond Future	11.09	87.0684	87.6931	87.0684	0.00
10/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1516	1	2	1	0.00
10/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1502	1	2	1	0.00
10/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1530	1	2	1	0.00
10/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4160	5	4	5	0.00
10/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4210	5	4	5	0.00
10/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4185	5	4	5	0.00
10/10/2023	2030 On 07-November-24			Bond Future	11.21	89.1503	89.7903	89.1503	221.00
10/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2074	2	2	2	0.00
10/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2089	2	2	2	0.00
10/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2058	2	2	2	0.00
10/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3771	4	4	4	0.00
10/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3730	4	4	4	0.00
10/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3751	4	4	4	0.00
10/10/2023	2032 On 02-November-23			Bond Future	11.67	82.1937	82.8279	82.1937	119,944.00
10/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	72	0	0	0	0.00
10/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	66	0	0	0	0.00
10/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	78	0	0	0	0.00
10/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	1	0	0	0	10,000.00
10/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
10/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	614	0	1	0	0.00
10/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	5	0	0	0	0.00
10/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
10/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1097	1	1	1	0.00

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10/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	108	0	0	0	0.00
10/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
10/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	405	0	0	0	0.00
10/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
10/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	17	0	0	0	500.00
10/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2817	2	3	2	0.00
10/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1480	1	1	1	0.00
10/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	162	0	0	0	500.00
10/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2766	3	3	3	0.00
10/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5206	6	5	6	0.00
10/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1207	2	1	2	500.00
10/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1947	3	2	3	500.00
10/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4608	5	5	5	0.00
10/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	602	1	1	1	500.00
10/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3189	4	3	4	500.00
10/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5256	6	5	6	0.00
10/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	949	1	1	1	15,500.00
10/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6418	7	6	7	0.00
10/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3918	5	4	5	0.00
10/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2108	3	2	3	0.00
10/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2191	3	2	3	0.00
10/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2149	3	2	3	0.00
10/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	438	1	0	1	0.00
10/10/2023	2032 On 01-February-24			Bond Future	11.79	84.0123	84.6605	84.0123	76,644.00
10/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	519	0	1	0	1,200.00
10/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4518	4	5	4	0.00
10/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	150	0	0	0	1,200.00
10/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2242	2	2	2	0.00
10/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2267	2	2	2	0.00
10/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2218	2	2	2	0.00
10/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	846	1	1	1	500.00
10/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4884	4	5	4	0.00
10/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	399	0	0	0	500.00
10/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	534	0	1	0	200.00
10/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2027	2	2	2	0.00

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10/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4129	4	4	4	0.00
10/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1011	1	1	1	200.00
10/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5266	6	5	6	0.00
10/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2212	3	2	3	200.00
10/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4090	5	4	5	0.00
10/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	787	1	1	1	500.00
10/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6060	7	6	7	0.00
10/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2042	2	2	2	0.00
10/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2001	2	2	2	0.00
10/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2021	2	2	2	0.00
10/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5348	6	5	6	0.00
10/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8727	9	9	9	0.00
10/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	888	1	1	1	1,200.00
10/10/2023	2032 On 02-May-24			Bond Future	11.91	81.7407	82.4035	81.7407	0.00
10/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	756	1	1	1	0.00
10/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	765	1	1	1	0.00
10/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	748	1	1	1	0.00
10/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	789	1	1	1	500.00
10/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1302	1	1	1	500.00
10/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6421	6	6	6	0.00
10/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6973	6	7	6	0.00
10/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	616	1	1	1	1,000.00
10/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1041	1	1	1	1,000.00
10/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5534	5	6	5	0.00
10/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	841	1	1	1	1,550.00
10/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1674	1	2	1	1,550.00
10/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6648	7	7	7	0.00
10/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1326	2	1	2	1,000.00
10/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5845	6	6	6	0.00
10/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7834	8	8	8	0.00
10/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	944	1	1	1	1,550.00
10/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4194	5	4	5	0.00
10/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1073	1	1	1	500.00
10/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5024	5	5	5	0.00
10/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6886	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7088	8	7	8	0.00
10/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7007	8	7	8	0.00
10/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7047	8	7	8	0.00
10/10/2023	2032 On 01-August-24			Bond Future	12.03	83.6093	84.2874	83.6093	0.00
10/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1548	1	2	1	0.00
10/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1561	1	2	1	0.00
10/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1536	1	2	1	0.00
10/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5533	6	6	6	0.00
10/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5467	6	5	6	0.00
10/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5500	6	5	6	0.00
10/10/2023	2032 On 07-November-24			Bond Future	12.19	81.4412	82.1358	81.4412	243.00
10/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6474	6	6	6	0.00
10/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2289	2	2	2	1,615.00
10/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2019	2	2	2	0.00
10/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2004	2	2	2	0.00
10/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2033	2	2	2	0.00
10/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5014	5	5	5	0.00
10/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5073	6	5	6	0.00
10/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5043	5	5	5	0.00
10/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1763	2	2	2	1,615.00
10/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4617	5	5	5	0.00
10/10/2023	2033 On 02-November-23			Bond Future	117.36	117.0450	117.3586	117.0450	1,771.00
10/10/2023	2033 On 01-February-24			Bond Future	119.98	119.6636	119.9841	119.6636	6,284.00
10/10/2023	2033 On 02-May-24			Bond Future	121.25	120.9247	121.2525	120.9247	0.00
10/10/2023	2033 On 01-August-24			Bond Future	124.05	123.7169	124.0524	123.7169	0.00
10/10/2023	2033 On 07-November-24			Bond Future	125.56	125.2112	125.5551	125.2112	0.00
10/10/2023	2037 On 02-November-23			Bond Future	12.62	75.4761	76.0971	75.4761	36,565.00
10/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	8	0	0	0	0.00
10/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	9	0	0	0	0.00
10/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	8	0	0	0	0.00
10/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6104	6	6	6	0.00
10/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	793	1	1	1	731.00
10/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	119	0	0	0	731.00
10/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3243	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	19	0	0	0	731.00
10/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1281	2	1	2	0.00
10/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5738	6	6	6	0.00
10/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5625	6	6	6	0.00
10/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5681	6	6	6	0.00
10/10/2023	2037 On 01-February-24			Bond Future	12.75	72.8899	73.5246	72.8899	121,091.00
10/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1367	1	1	1	0.00
10/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1348	1	1	1	0.00
10/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1387	1	1	1	0.00
10/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6282	6	6	6	0.00
10/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2874	3	3	3	0.00
10/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	963	1	1	1	2,500.00
10/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1959	2	2	2	2,500.00
10/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4348	5	4	5	0.00
10/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	697	1	1	1	2,500.00
10/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3506	4	4	4	0.00
10/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3571	4	4	4	0.00
10/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3539	4	4	4	0.00
10/10/2023	2037 On 02-May-24			Bond Future	12.88	74.5305	75.1796	74.5305	0.00
10/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	681	1	1	1	0.00
10/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	673	1	1	1	0.00
10/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	690	1	1	1	0.00
10/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8223	9	8	9	0.00
10/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8319	9	8	9	0.00
10/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8271	9	8	9	0.00
10/10/2023	2037 On 01-August-24			Bond Future	13.01	71.9780	72.6420	71.9780	0.00
10/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4115	4	4	4	0.00
10/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	6019	6	6	6	0.00
10/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1792	2	2	2	0.00
10/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1777	2	2	2	0.00
10/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1807	2	2	2	1,383.00
10/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6359	7	6	7	0.00
10/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6434	7	6	7	0.00
10/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6396	7	6	7	0.00
10/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2276	3	2	3	1,383.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3363	4	3	4	1,383.00
10/10/2023	2037 On 07-November-24			Bond Future	13.17	73.6978	74.3779	73.6978	469.00
10/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2684	2	3	2	0.00
10/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2704	2	3	2	0.00
10/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2664	2	3	2	0.00
10/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5580	6	6	6	0.00
10/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5520	6	6	6	0.00
10/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5550	6	6	6	0.00
10/10/2023	2038 On 02-November-23			Bond Future	126.69	126.5235	126.6931	126.5235	2,726.00
10/10/2023	2038 On 01-February-24			Bond Future	127.51	127.3375	127.5106	127.3375	1,961.00
10/10/2023	2038 On 02-May-24			Bond Future	130.41	130.2339	130.4111	130.2339	0.00
10/10/2023	2038 On 01-August-24			Bond Future	131.35	131.1734	131.3546	131.1734	0.00
10/10/2023	2038 On 07-November-24			Bond Future	134.53	134.3460	134.5319	134.3460	0.00
10/10/2023	2040 On 02-November-23			Bond Future	12.83	75.8978	76.5236	75.8978	20,105.00
10/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5453	5	5	5	0.00
10/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1976	2	2	2	0.00
10/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	2	0	0	0	0.00
10/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	2	0	0	0	0.00
10/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	3	0	0	0	0.00
10/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	62	0	0	0	225.00
10/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1518	1	2	1	0.00
10/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1	0	0	0	875.00
10/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	10	0	0	0	128.00
10/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	555	0	1	0	128.00
10/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4262	4	4	4	0.00
10/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	101	0	0	0	128.00
10/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1779	2	2	2	0.00
10/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5838	6	6	6	0.00
10/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4113	5	4	5	0.00
10/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7669	8	8	8	0.00
10/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	753	1	1	1	875.00
10/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7050	8	7	8	0.00
10/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7173	8	7	8	0.00
10/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7111	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
10/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	531	1	1	1	1,100.00
10/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	41	0	0	0	1,100.00
10/10/2023	2040 On 01-February-24			Bond Future	12.96	73.0706	73.7102	73.0706	136,177.00
10/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	1073	1	1	1	0.00
10/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	1090	1	1	1	0.00
10/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	1056	1	1	1	0.00
10/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4472	5	4	5	0.00
10/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4394	5	4	5	0.00
10/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4433	5	4	5	0.00
10/10/2023	2040 On 02-May-24			Bond Future	13.09	74.7153	75.3693	74.7153	0.00
10/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	673	1	1	1	0.00
10/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	682	1	1	1	0.00
10/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	664	1	1	1	0.00
10/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9050	10	9	10	0.00
10/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8945	9	9	9	0.00
10/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8998	10	9	10	0.00
10/10/2023	2040 On 01-August-24			Bond Future	13.23	71.9166	72.5856	71.9166	0.00
10/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1944	2	2	2	0.00
10/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1960	2	2	2	0.00
10/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1928	2	2	2	0.00
10/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6769	7	7	7	0.00
10/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6689	7	7	7	0.00
10/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6729	7	7	7	0.00
10/10/2023	2040 On 07-November-24			Bond Future	13.38	73.6345	74.3199	73.6345	953.00
10/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3061	3	3	3	0.00
10/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3040	3	3	3	0.00
10/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3083	3	3	3	0.00
10/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5761	6	6	6	0.00
10/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5823	6	6	6	0.00
10/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5792	6	6	6	0.00
10/10/2023	2044 On 02-November-23			Bond Future	12.91	72.0401	72.6618	72.0401	35,281.00
10/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	1	0	0	0	0.00
10/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1	0	0	0	0.00
10/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	662	0	1	0	0.00
10/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1314	1	1	1	0.00
10/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	20	0	0	0	5,860.00
10/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	837	1	1	1	6,375.00
10/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5161	6	5	6	0.00
10/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1522	2	2	2	5,860.00
10/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7920	9	8	9	0.00
10/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7793	8	8	8	0.00
10/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7857	8	8	8	0.00
10/10/2023	2044 On 01-February-24			Bond Future	13.04	69.2527	69.8881	69.2527	70,121.00
10/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	3106	3	3	3	0.00
10/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	853	1	1	1	0.00
10/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	838	1	1	1	0.00
10/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	868	1	1	1	0.00
10/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4973	5	5	5	0.00
10/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5058	6	5	6	0.00
10/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5015	6	5	6	0.00
10/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2011	2	2	2	5,000.00
10/10/2023	2044 On 02-May-24			Bond Future	13.17	70.8115	71.4611	70.8115	0.00
10/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	640	1	1	1	0.00
10/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	631	1	1	1	0.00
10/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	648	1	1	1	0.00
10/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9135	10	9	10	0.00
10/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9243	10	9	10	0.00
10/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9189	10	9	10	0.00
10/10/2023	2044 On 01-August-24			Bond Future	13.30	68.0487	68.7133	68.0487	0.00
10/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1762	2	2	2	0.00
10/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1746	2	2	2	0.00
10/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1777	2	2	2	0.00
10/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7160	8	7	8	0.00
10/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7245	8	7	8	0.00
10/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7203	8	7	8	0.00
10/10/2023	2044 On 07-November-24			Bond Future	13.45	69.6740	70.3549	69.6740	0.00
10/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	3079	3	3	3	0.00
10/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	3035	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
10/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	3057	3	3	3	0.00
10/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5829	6	6	6	0.00
10/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5861	6	6	6	0.00
10/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5798	6	6	6	0.00
10/10/2023	2046 On 02-November-23			Bond Future	108.32	108.0480	108.3185	108.0480	10,546.00
10/10/2023	2046 On 01-February-24			Bond Future	110.74	110.4653	110.7418	110.4653	10,593.00
10/10/2023	2046 On 02-May-24			Bond Future	111.12	110.8325	111.1150	110.8325	0.00
10/10/2023	2046 On 01-August-24			Bond Future	113.68	113.3914	113.6807	113.3914	0.00
10/10/2023	2046 On 07-November-24			Bond Future	114.23	113.9333	114.2295	113.9333	0.00
10/10/2023	2050 On 02-November-23			Bond Future	109.75	109.9140	109.7499	109.9140	9,770.00
10/10/2023	2050 On 01-February-24			Bond Future	109.96	110.1256	109.9579	110.1256	9,695.00
10/10/2023	2050 On 02-May-24			Bond Future	112.46	112.6304	112.4590	112.6304	0.00
10/10/2023	2050 On 01-August-24			Bond Future	112.75	112.9272	112.7516	112.9272	0.00
10/10/2023	2050 On 07-November-24			Bond Future	115.48	115.6581	115.4787	115.6581	0.00
10/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	AL37 On 02-November-23			Index Future	896.99	892.6410	896.9930	892.6410	0.00
10/10/2023	AL37 On 01-February-24			Index Future	916.84	912.3910	916.8390	912.3910	0.00
10/10/2023	AL37 On 02-May-24			Index Future	937.48	932.9310	937.4800	932.9310	0.00
10/10/2023	AL37 On 01-August-24			Index Future	958.92	954.2660	958.9190	954.2660	0.00
10/10/2023	AL37 On 07-November-24			Index Future	981.92	977.1530	981.9210	977.1530	0.00
10/10/2023	AL7T On 02-November-23			Index Future	1006.65	998.9760	1006.6540	998.9760	0.00
10/10/2023	AL7T On 01-February-24			Index Future	1028.93	1021.0790	1028.9260	1021.0790	0.00
10/10/2023	AL7T On 02-May-24			Index Future	1052.09	1044.0650	1052.0900	1044.0650	0.00
10/10/2023	AL7T On 01-August-24			Index Future	1076.15	1067.9420	1076.1510	1067.9420	0.00
10/10/2023	AL7T On 07-November-24			Index Future	1101.96	1093.5550	1101.9640	1093.5550	0.00
10/10/2023	ALBI On 02-November-23			Index Future	882.48	876.2710	882.4810	876.2710	107.00
10/10/2023	ALBI On 01-February-24			Index Future	902.01	895.6590	902.0060	895.6590	17.00
10/10/2023	ALBI On 02-May-24			Index Future	922.31	915.8230	922.3130	915.8230	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
10/10/2023	ALBI On 01-August-24			Index Future	943.41	936.7660	943.4060	936.7660	0.00
10/10/2023	ALBI On 07-November-24			Index Future	966.04	959.2330	966.0350	959.2330	0.00
10/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	ES33 On 02-November-23			Bond Future	13.12	69.9563	70.4771	69.9563	0.00
10/10/2023	ES33 On 01-February-24			Bond Future	13.29	71.5214	72.0538	71.5214	0.00
10/10/2023	ES33 On 02-May-24			Bond Future	13.45	69.3485	69.8930	69.3485	0.00
10/10/2023	ES33 On 01-August-24			Bond Future	13.62	70.9493	71.5065	70.9493	0.00
10/10/2023	ES33 On 07-November-24			Bond Future	13.83	68.8586	69.4295	68.8586	0.00
10/10/2023	ES42 On 02-November-23			Bond Future	13.58	65.6205	66.2044	65.6205	0.00
10/10/2023	ES42 On 01-February-24			Bond Future	13.73	67.0886	67.6856	67.0886	0.00
10/10/2023	ES42 On 02-May-24			Bond Future	13.89	64.3518	64.9624	64.3518	0.00
10/10/2023	ES42 On 01-August-24			Bond Future	14.04	65.8371	66.4618	65.8371	0.00
10/10/2023	ES42 On 07-November-24			Bond Future	14.23	63.1579	63.7980	63.1579	0.00
10/10/2023	GOVI On 02-November-23			GOVI	869.69	863.5430	869.6920	863.5430	677.00
10/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	161080	22	16	22	0.00
10/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	161180	22	16	22	0.00
10/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	161280	22	16	22	0.00
10/10/2023	GOVI On 01-February-24			GOVI	888.93	882.6500	888.9340	882.6500	144.00
10/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	89540	3	9	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
10/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	89440	3	9	3	0.00
10/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	89340	3	9	3	0.00
10/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 02-May-24			GOVI	908.95	902.5200	908.9460	902.5200	0.00
10/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	420440	48	42	48	0.00
10/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	420340	48	42	48	0.00
10/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	420240	48	42	48	0.00
10/10/2023	GOVI On 01-August-24			GOVI	929.73	923.1590	929.7330	923.1590	0.00
10/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
10/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	136570	20	14	20	0.00
10/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	136470	20	14	20	0.00
10/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	136370	20	14	20	0.00
10/10/2023	GOVI On 07-November-24			GOVI	952.04	945.3000	952.0350	945.3000	0.00
10/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	32550	0	3	0	0.00
10/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	32450	0	3	0	0.00
10/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	32350	0	3	0	0.00
10/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	4	0	4	0.00
10/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	3	0	3	0.00
10/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	3	0	3	0.00
10/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2023	IGOV On 02-November-23			Index Future	328.74	328.3870	328.7430	328.3870	475.00
10/10/2023	IGOV On 01-February-24			Index Future	336.10	335.7340	336.0970	335.7340	0.00
10/10/2023	IGOV On 02-May-24			Index Future	343.74	343.3710	343.7430	343.3710	0.00
10/10/2023	IGOV On 01-August-24			Index Future	351.68	351.3010	351.6810	351.3010	0.00
10/10/2023	IGOV On 07-November-24			Index Future	360.20	359.8080	360.1980	359.8080	0.00
10/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6350	91.6550	91.6350	0.00
10/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6000	91.6400	91.6000	0.00
10/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.51	91.4550	91.4950	91.4550	0.00
10/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.49	91.4500	91.5100	91.4500	0.00
10/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.50	91.4000	91.5000	91.4000	0.00
10/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.50	91.4050	91.5050	91.4050	0.00
10/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.41	91.4500	91.5900	91.4500	0.00
10/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.28	91.5800	91.7200	91.5800	0.00
10/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.17	91.6800	91.8300	91.6800	0.00
10/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.09	91.7450	91.9150	91.7450	0.00
10/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.05	91.7900	91.9500	91.7900	0.00
10/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.09	91.7400	91.9100	91.7400	0.00
10/10/2023	R035 On 02-November-23			Bond Future	12.32	80.2979	80.9223	80.2979	121,200.00
10/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	103	0	0	0	6,500.00
10/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	21	0	0	0	0.00
10/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	20	0	0	0	0.00
10/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	22	0	0	0	0.00
10/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	3	0	0	0	400.00
10/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2888	2	3	2	0.00
10/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
10/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	826	1	1	1	731.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6161	6	6	6	0.00
10/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	125	0	0	0	731.00
10/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	17	0	0	0	731.00
10/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1219	2	1	2	0.00
10/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3151	4	3	4	0.00
10/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6466	7	6	7	0.00
10/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	228	0	0	0	400.00
10/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9384	10	9	10	0.00
10/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4742	5	5	5	0.00
10/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4851	5	5	5	0.00
10/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4796	5	5	5	0.00
10/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3344	4	3	4	0.00
10/10/2023	R035 On 01-February-24			Bond Future	12.45	82.0747	82.7129	82.0747	50,842.00
10/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	100	0	0	0	400.00
10/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	292	0	0	0	400.00
10/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5645	5	6	5	0.00
10/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1685	1	2	1	0.00
10/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1707	1	2	1	0.00
10/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1663	1	2	1	0.00
10/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3037	3	3	3	0.00
10/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2979	3	3	3	0.00
10/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3008	3	3	3	0.00
10/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	814	1	1	1	400.00
10/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7375	8	7	8	0.00
10/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10073	11	10	11	0.00
10/10/2023	R035 On 02-May-24			Bond Future	12.58	79.4088	80.0614	79.4088	0.00
10/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	735	1	1	1	0.00
10/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	716	1	1	1	0.00
10/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	725	1	1	1	0.00
10/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7921	8	8	8	0.00
10/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7967	9	8	9	0.00
10/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7874	8	8	8	0.00
10/10/2023	R035 On 01-August-24			Bond Future	12.70	81.2242	81.8918	81.2242	0.00
10/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1741	2	2	2	0.00
10/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1756	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1726	2	2	2	0.00
10/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6302	7	6	7	0.00
10/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6227	7	6	7	0.00
10/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6264	7	6	7	0.00
10/10/2023	R035 On 07-November-24			Bond Future	12.86	78.6493	79.3332	78.6493	0.00
10/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2360	2	2	2	0.00
10/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2341	2	2	2	0.00
10/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2379	2	2	2	0.00
10/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5649	6	6	6	0.00
10/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5711	6	6	6	0.00
10/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5680	6	6	6	0.00
10/10/2023	R053 On 02-November-23			Bond Future	12.81	91.6074	92.1422	91.6074	5,189.00
10/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1484	1	1	1	0.00
10/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1447	1	1	1	0.00
10/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1411	1	1	1	0.00
10/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1436	2	1	2	0.00
10/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1403	2	1	2	0.00
10/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1370	2	1	2	0.00
10/10/2023	R053 On 01-February-24			Bond Future	12.94	93.6343	94.1809	93.6343	0.00
10/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3365	3	3	3	0.00
10/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3292	3	3	3	0.00
10/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3329	3	3	3	0.00
10/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3376	4	3	4	0.00
10/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3408	4	3	4	0.00
10/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3344	4	3	4	0.00
10/10/2023	R053 On 02-May-24			Bond Future	13.06	89.8763	90.4353	89.8763	0.00
10/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4284	4	4	4	0.00
10/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4248	4	4	4	0.00
10/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4320	4	4	4	0.00
10/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4461	5	4	5	0.00
10/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4524	5	5	5	0.00
10/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4492	5	4	5	0.00
10/10/2023	R053 On 01-August-24			Bond Future	13.18	91.9308	92.5026	91.9308	0.00
10/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	5023	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
10/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	5058	5	5	5	0.00
10/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4988	5	5	5	0.00
10/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5350	6	5	6	0.00
10/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5286	6	5	6	0.00
10/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5318	6	5	6	0.00
10/10/2023	R053 On 07-November-24			Bond Future	13.34	88.2552	88.8410	88.2552	0.00
10/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	4130	4	4	4	0.00
10/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4159	4	4	4	0.00
10/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	4102	4	4	4	0.00
10/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7763	8	8	8	0.00
10/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7681	8	8	8	0.00
10/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7722	8	8	8	0.00
10/10/2023	R186 On 02-November-23			Bond Future	9.33	106.7036	107.0796	106.7036	56,342.00
10/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	495	0	0	0	0.00
10/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	513	0	1	0	0.00
10/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	479	0	0	0	0.00
10/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	172	0	0	0	1,715.00
10/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2916	3	3	3	0.00
10/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	8	0	0	0	1,715.00
10/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	652	1	1	1	0.00
10/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	335	1	0	1	0.00
10/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	315	1	0	1	0.00
10/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	325	1	0	1	0.00
10/10/2023	R186 On 01-February-24			Bond Future	9.36	103.7546	104.1388	103.7546	87,119.00
10/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1117	1	1	1	0.00
10/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1102	1	1	1	0.00
10/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1132	1	1	1	0.00
10/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	731	1	1	1	0.00
10/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	751	1	1	1	0.00
10/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	741	1	1	1	0.00
10/10/2023	R186 On 02-May-24			Bond Future	9.38	106.0901	106.4830	106.0901	0.00
10/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	160	0	0	0	0.00
10/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	157	0	0	0	0.00
10/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	162	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
10/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2780	2	3	2	0.00
10/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1623	1	2	1	2,030.00
10/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	456	1	0	1	2,030.00
10/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	821	1	1	1	0.00
10/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3406	4	3	4	0.00
10/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3450	4	3	4	0.00
10/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3428	4	3	4	0.00
10/10/2023	R186 On 01-August-24			Bond Future	9.39	103.2047	103.6067	103.2047	0.00
10/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	567	0	1	0	0.00
10/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	560	0	1	0	0.00
10/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	573	0	1	0	0.00
10/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2052	2	2	2	0.00
10/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2083	2	2	2	0.00
10/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2068	2	2	2	0.00
10/10/2023	R186 On 07-November-24			Bond Future	9.44	105.6732	106.0853	105.6732	4,834.00
10/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	1010	1	1	1	0.00
10/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	1000	1	1	1	0.00
10/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	1019	1	1	1	0.00
10/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1580	2	2	2	0.00
10/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1599	2	2	2	0.00
10/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1589	2	2	2	0.00
10/10/2023	R197 On 02-November-23			Bond Future	342.29	342.2482	342.2900	342.2482	0.00
10/10/2023	R202 On 02-November-23			Bond Future	253.39	252.5162	253.3948	252.5162	4,558.00
10/10/2023	R202 On 01-February-24			Bond Future	254.09	253.1937	254.0918	253.1937	5,070.00
10/10/2023	R202 On 02-May-24			Bond Future	259.87	258.9528	259.8715	258.9528	0.00
10/10/2023	R202 On 01-August-24			Bond Future	260.78	259.8380	260.7776	259.8380	0.00
10/10/2023	R202 On 07-November-24			Bond Future	267.09	266.1230	267.0862	266.1230	0.00
10/10/2023	R209 On 02-November-23			Bond Future	12.38	61.7602	62.3038	61.7602	18,110.00
10/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	7	0	0	0	0.00
10/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	7	0	0	0	0.00
10/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	8	0	0	0	0.00
10/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4840	5	5	5	0.00
10/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4939	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
10/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4889	5	5	5	0.00
10/10/2023	R209 On 01-February-24			Bond Future	12.49	63.1267	63.6824	63.1267	10,212.00
10/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1287	1	1	1	0.00
10/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1305	1	1	1	0.00
10/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1269	1	1	1	0.00
10/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2935	3	3	3	0.00
10/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2880	3	3	3	0.00
10/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2908	3	3	3	0.00
10/10/2023	R209 On 02-May-24			Bond Future	12.61	61.3941	61.9623	61.3941	0.00
10/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	589	0	1	0	0.00
10/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	596	1	1	1	0.00
10/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	581	0	1	0	0.00
10/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7275	8	7	8	0.00
10/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7190	8	7	8	0.00
10/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7233	8	7	8	0.00
10/10/2023	R209 On 01-August-24			Bond Future	12.72	62.7976	63.3788	62.7976	0.00
10/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1505	1	2	1	0.00
10/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1518	1	2	1	0.00
10/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1492	1	1	1	0.00
10/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5708	6	6	6	0.00
10/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5641	6	6	6	0.00
10/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5674	6	6	6	0.00
10/10/2023	R209 On 07-November-24			Bond Future	12.87	61.1421	61.7374	61.1421	101.00
10/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2216	2	2	2	0.00
10/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2233	2	2	2	0.00
10/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2199	2	2	2	0.00
10/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5038	5	5	5	0.00
10/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4983	5	5	5	0.00
10/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5011	5	5	5	0.00
10/10/2023	R210 On 02-November-23			Bond Future	226.18	226.3246	226.1765	226.3246	246.00
10/10/2023	R210 On 01-February-24			Bond Future	231.24	231.3881	231.2366	231.3881	501.00
10/10/2023	R210 On 02-May-24			Bond Future	233.24	233.3988	233.2437	233.3988	0.00
10/10/2023	R210 On 01-August-24			Bond Future	238.63	238.7879	238.6294	238.7879	0.00
10/10/2023	R210 On 07-November-24			Bond Future	241.07	241.2287	241.0667	241.2287	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
10/10/2023	R213 On 02-November-23			Bond Future	11.34	79.4985	80.0966	79.4985	16,084.00
10/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	336	0	0	0	0.00
10/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	351	0	0	0	0.00
10/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	321	0	0	0	0.00
10/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5466	5	5	5	0.00
10/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	125	0	0	0	731.00
10/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	1018	1	1	1	731.00
10/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1836	2	2	2	0.00
10/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	18	0	0	0	731.00
10/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	608	1	1	1	0.00
10/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1302	2	1	2	0.00
10/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1248	2	1	2	0.00
10/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1275	2	1	2	0.00
10/10/2023	R213 On 01-February-24			Bond Future	11.46	81.2575	81.8688	81.2575	24,967.00
10/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2468	2	2	2	0.00
10/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2444	2	2	2	0.00
10/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2493	2	2	2	0.00
10/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1435	2	1	2	0.00
10/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1467	2	1	2	0.00
10/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1451	2	1	2	0.00
10/10/2023	R213 On 02-May-24			Bond Future	11.57	79.5268	80.1519	79.5268	0.00
10/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	721	1	1	1	0.00
10/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	713	1	1	1	0.00
10/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	728	1	1	1	0.00
10/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5984	6	6	6	0.00
10/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6056	7	6	7	0.00
10/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6020	7	6	7	0.00
10/10/2023	R213 On 01-August-24			Bond Future	11.67	81.3450	81.9844	81.3450	0.00
10/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1522	1	2	1	0.00
10/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1509	1	2	1	0.00
10/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1533	1	2	1	0.00
10/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4687	5	5	5	0.00
10/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4745	5	5	5	0.00
10/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4716	5	5	5	0.00
10/10/2023	R213 On 07-November-24			Bond Future	11.82	79.7284	80.3835	79.7284	0.00

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10/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2047	2	2	2	0.00
10/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2031	2	2	2	0.00
10/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2063	2	2	2	0.00
10/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4329	5	4	5	0.00
10/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4375	5	4	5	0.00
10/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4352	5	4	5	0.00
10/10/2023	R214 On 02-November-23			Bond Future	12.72	57.5425	58.0883	57.5425	19,961.00
10/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1	0	0	0	0.00
10/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1	0	0	0	0.00
10/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	2	0	0	0	0.00
10/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6067	7	6	7	0.00
10/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6172	7	6	7	0.00
10/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6119	7	6	7	0.00
10/10/2023	R214 On 01-February-24			Bond Future	12.84	58.8157	59.3736	58.8157	6,375.00
10/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	798	1	1	1	0.00
10/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	812	1	1	1	0.00
10/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	785	1	1	1	0.00
10/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4018	4	4	4	0.00
10/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3949	4	4	4	0.00
10/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3983	4	4	4	0.00
10/10/2023	R214 On 02-May-24			Bond Future	12.95	56.8341	57.4046	56.8341	0.00
10/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	547	0	1	0	0.00
10/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	555	0	1	0	0.00
10/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	540	0	1	0	0.00
10/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7692	8	8	8	0.00
10/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7602	8	8	8	0.00
10/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7647	8	8	8	0.00
10/10/2023	R214 On 01-August-24			Bond Future	13.07	58.1334	58.7170	58.1334	0.00
10/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1606	1	2	1	0.00
10/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1619	1	2	1	0.00
10/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1592	1	2	1	0.00
10/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5713	6	6	6	0.00
10/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5644	6	6	6	0.00
10/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5678	6	6	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
10/10/2023	R214 On 07-November-24			Bond Future	13.21	56.2151	56.8128	56.2151	0.00
10/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2453	2	2	2	0.00
10/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2471	2	2	2	0.00
10/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2435	2	2	2	0.00
10/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5104	5	5	5	0.00
10/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5049	5	5	5	0.00
10/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5077	5	5	5	0.00
10/10/2023	R248 On 02-November-23			Bond Future	12.81	70.8079	71.4411	70.8079	63,006.00
10/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1	0	0	0	0.00
10/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1	0	0	0	0.00
10/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	1	0	0	0	0.00
10/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	412	0	0	0	207.00
10/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	4153	4	4	4	0.00
10/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	11	0	0	0	207.00
10/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2158	3	2	3	0.00
10/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5928	7	6	7	0.00
10/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	115	0	0	0	207.00
10/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8036	9	8	9	0.00
10/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7905	9	8	9	0.00
10/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	7971	9	8	9	0.00
10/10/2023	R248 On 01-February-24			Bond Future	12.94	72.3746	73.0218	72.3746	171,547.00
10/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2974	3	3	3	0.00
10/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5739	5	6	5	0.00
10/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	817	1	1	1	0.00
10/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	831	1	1	1	0.00
10/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	804	1	1	1	0.00
10/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	1040	1	1	1	100.00
10/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	244	0	0	0	1,000.00
10/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3846	3	4	3	0.00
10/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1632	2	2	2	1,000.00
10/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4618	5	5	5	0.00
10/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8762	9	9	9	0.00
10/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5326	6	5	6	0.00
10/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5233	6	5	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5280	6	5	6	0.00
10/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	955	1	1	1	1,100.00
10/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2143	2	2	2	1,100.00
10/10/2023	R248 On 02-May-24			Bond Future	13.06	69.5540	70.2158	69.5540	0.00
10/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	581	0	1	0	0.00
10/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	589	1	1	1	0.00
10/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	573	0	1	0	0.00
10/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9978	11	10	11	0.00
10/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9863	10	10	10	0.00
10/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9920	10	10	10	0.00
10/10/2023	R248 On 01-August-24			Bond Future	13.18	71.1441	71.8211	71.1441	13,000.00
10/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	2018	2	2	2	0.00
10/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	2035	2	2	2	0.00
10/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	2002	2	2	2	0.00
10/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6819	7	7	7	0.00
10/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6737	7	7	7	0.00
10/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6778	7	7	7	0.00
10/10/2023	R248 On 07-November-24			Bond Future	13.33	68.3911	69.0846	68.3911	0.00
10/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3157	3	3	3	0.00
10/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3179	3	3	3	0.00
10/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3135	3	3	3	0.00
10/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6008	6	6	6	0.00
10/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5943	6	6	6	0.00
10/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5975	6	6	6	0.00
10/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00